

ISO 20022

Settlement And Reconciliation - ISO 15022 Variants - 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 15022 Variants - Maintenance 2019 - 2020.

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1 Message Set Overview

Introduction

This Message Definition Report provides the description of the ISO15022 Variants of the current version of the Settlement And Reconciliation message definitions. These variants have been developed by SWIFT to help ISO 20022 users who need to be interoperable with the ISO 15022 Settlement And Reconciliation message types. This has been done by restricting the ISO 20022 message components wherever necessary to ensure compatibility with the equivalent fields in ISO 15022. For more information, please refer to the ISO 15022 Variants Business Justification that is available at http://www.iso20022.org/documents/BJ/BJ096/ISO20022BJ_15022_variants_v3_with_comments.doc

These variants are maintained by SWIFT. Requests for changes to these variants should be addressed directly to SWIFT.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
semt.002.002.10 SecuritiesBalanceCustodyReport002V10	<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"> - 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.
semt.003.002.10 SecuritiesBalanceAccountingReport002V10	<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"> - 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.
semt.013.002.04	An account owner sends a IntraPositionMovementInstruction to an account

MessageDefinition	Definition
IntraPositionMovementInstruction002V04	<p>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"> - 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.
semt.014.002.06 IntraPositionMovementStatusAdvice002V06	<p>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.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - 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.
semt.015.002.08 IntraPositionMovementConfirmation002V08	<p>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.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - 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.
semt.016.002.08 IntraPositionMovementPostingReport002V08	<p>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.</p>

MessageDefinition	Definition
	<p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - 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.
semt.017.002.10 SecuritiesTransactionPostingReport002V10	<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"> - 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.
semt.018.002.11 SecuritiesTransactionPendingReport002V11	<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"> - 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.
semt.019.002.08 SecuritiesSettlementTransactionAllegementReport002V08	<p>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.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - a central securities depository or another settlement market infrastructure acting on behalf of their participants

MessageDefinition	Definition
	<ul style="list-style-type: none"> - 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.
semt.020.002.05 SecuritiesMessageCancellationAdvice002V05	<p>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.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - 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.
semt.021.002.06 SecuritiesStatementQuery002V06	<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"> - 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.
semt.022.002.04 SecuritiesSettlementTransactionAuditTrailReport002V04	<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.020.002.06 SecuritiesTransactionCancellationRequest002V06	<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>

MessageDefinition	Definition
	<ul style="list-style-type: none"> - 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.
<p>sese.021.002.05 SecuritiesTransactionStatusQuery002V05</p>	<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"> - 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.
<p>sese.022.002.05 SecuritiesStatusOrStatementQueryStatusAdvice002V05</p>	<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"> - 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.

MessageDefinition	Definition
sese.023.002.09 SecuritiesSettlementTransactionInstruction002V09	<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> <ul style="list-style-type: none"> - 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.
sese.024.002.10 SecuritiesSettlementTransactionStatusAdvice002V10	<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"> - 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.
sese.025.002.09 SecuritiesSettlementTransactionConfirmation002V09	<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>

MessageDefinition	Definition
	<ul style="list-style-type: none"> - 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.
sese.026.002.08 SecuritiesSettlementTransactionReversalAdvice002V08	<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"> - 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.
sese.027.002.05 SecuritiesTransactionCancellationRequestStatusAdvice002V05	<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"> - 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.
sese.028.002.08 SecuritiesSettlementTransactionAllegationNotification002V08	<p>An account servicer sends a SecuritiesSettlementTransactionAllegationNotification 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"> - 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

MessageDefinition	Definition
	- a custodian acting on behalf of an investment management institution or a broker/dealer.
sese.029.002.04 SecuritiesSettlementAllegementRemovalAdvice 002V04	<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> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - 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.
sese.030.002.08 SecuritiesSettlementConditionsModificationRequest 002V08	<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"> - a central securities depository participant which has an account with a central securities depository. <p>It could also be, if agreed in a service level agreement:</p> <ul style="list-style-type: none"> - 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.
sese.031.002.08 SecuritiesSettlementConditionModificationStatusAdvice 002V08	<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"> - 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

MessageDefinition	Definition
	- a custodian acting on behalf of an investment management institution or a broker/dealer.
sese.032.002.09 SecuritiesSettlementTransactionGenerationNotification002V09	<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 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"> - 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
sese.033.002.09 SecuritiesFinancingInstruction002V09	<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"> - 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.
sese.034.002.08 SecuritiesFinancingStatusAdvice002V08	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.

MessageDefinition	Definition
	<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"> - 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.
<p>sese.035.002.09 SecuritiesFinancingConfirmation002V09</p>	<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"> - 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.
<p>sese.036.002.07 SecuritiesFinancingModificationInstruction002V07</p>	<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"> - 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. <p>The account owner/servicer relationship may be:</p>

MessageDefinition	Definition
	<ul style="list-style-type: none"> - 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.
sese.037.002.06 PortfolioTransferNotification002V06	<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.038.002.07 SecuritiesSettlementTransactionModificationRequest002V07	<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"> - 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. <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.039.002.04 SecuritiesSettlementTransactionModificationRequestStatusAdvice002V04	<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"> - a central securities depository or another settlement market infrastructure managing securities settlement transactions on behalf of their participants

MessageDefinition	Definition
	- an custodian acting as an accounting and/or settlement agent.
sese.040.002.02 SecuritiesSettlementTransactionCounterpartyResponse002V02	<p>An account owner sends a SecuritiesSettlementTransactionCounterpartyResponse to advise the account servicer that:</p> <ul style="list-style-type: none"> - 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. <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"> - 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.

2 **semt.002.002.10** **SecuritiesBalanceCustodyReport002V10**

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 SecuritiesBalanceCustodyReport002V10 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]	±		27
	StatementGeneralDetails <StmntGnlDtls>	[1..1]		C27	27
	ReportNumber <RptNb>	[0..1]	±		28
	QueryReference <QryRef>	[0..1]	Text		28
	StatementIdentification <StmntId>	[0..1]	Text		28
	StatementDateTime <StmntDtTm>	[1..1]	±		28
	Frequency <Frqcy>	[1..1]	±		28
	UpdateType <UpdTp>	[1..1]	±		29
	StatementBasis <StmntBsis>	[1..1]	±		29
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		29
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		29
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		30
	AccountOwner <AcctOwnr>	[0..1]	±		30
	AccountServicer <AcctSvcr>	[0..1]	±		30
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		30
	IntermediaryInformation <IntrmyInf>	[0..10]	±		31
	BalanceForAccount <BalForAcct>	[0..*]		C10, C19, C20, C6	31
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	33
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C25	34
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		36
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		37
	AggregateBalance <AggtBal>	[1..1]	±		37
	AvailableBalance <AvlblBal>	[0..1]	±		37
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		38

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C28	38
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		38
	PriceDetails <PricDtls>	[0..*]	±	C36	39
	ForeignExchangeDetails <FXDtls>	[0..*]	±		39
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		40
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	40
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	40
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		41
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C31	41
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C18, C32	42
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]	±	C21, C7	43
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		44
	SupplementaryData <SplmtryData>	[0..*]	±	C34	44
	SubAccountDetails <SubAcctDtls>	[0..*]		C3, C4, C33	44
	AccountOwner <AcctOwnr>	[0..1]	±		46
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		46
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		46
	BalanceForSubAccount <BalForSubAcct>	[0..*]		C10, C19, C20, C6	47
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	49
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C25	50
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		52
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		53
	AggregateBalance <AggtBal>	[1..1]	±		53
	AvailableBalance <AvlblBal>	[0..1]	±		53
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		54
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C28	54
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		54

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PriceDetails <PricDtls>	[0..*]	±	C36	55
	ForeignExchangeDetails <FXDtls>	[0..*]	±		55
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		56
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	56
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	56
	QuantityBreakdown <QtyBrkwn>	[0..*]	±		57
	BalanceBreakdown <BalBrkwn>	[0..*]	±	C9, C31	57
	AdditionalBalanceBreakdown <AddtlBalBrkwn>	[0..*]	±	C18, C32	58
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]	±	C21, C7	59
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		60
	SupplementaryData <SplmtryData>	[0..*]	±	C34	60
	AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>	[0..1]		C35	60
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		61
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>	[1..1]	±		61
	TotalBookValueOfStatement <TtlBookValOfStmnt>	[0..1]	±		61
	TotalEligibleCollateralValue <TtlElgblCollVal>	[0..1]	±		62

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 a ISIN code exist. 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 PledgeeTypeAndIdentificationOrLEIRule

PledgeeTypeAndIdentification 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.

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 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1291
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1291

2.4.2 StatementGeneralDetails <StmtGnIDtls>

Presence: [1..1]

Definition: Provides general information on the report.

Impacted by: C27 "ReportNumberRule"

StatementGeneralDetails <StmtGnIDtls> contains the following **Statement77** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		28
	QueryReference <QryRef>	[0..1]	Text		28
	StatementIdentification <StmtId>	[0..1]	Text		28
	StatementDateTime <StmtDtTm>	[1..1]	±		28
	Frequency <Frqcy>	[1..1]	±		28
	UpdateType <UpdTp>	[1..1]	±		29
	StatementBasis <StmtBsis>	[1..1]	±		29
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		29
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		29
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		30

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 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1344
Or}	Long <Lng>	[1..1]	Text		1344

2.4.2.2 QueryReference <QryRef>

Presence: [0..1]

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

Datatype: ["RestrictedFINXMax16Text"](#) on page 1902

2.4.2.3 StatementIdentification <Stmtd>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: ["RestrictedFINXMax16Text"](#) on page 1902

2.4.2.4 StatementDateTime <Stmtdt>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <Stmtdt> contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

2.4.2.5 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "[Frequency34Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1298
Or}	Proprietary <Prtry>	[1..1]	±		1298

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 "[UpdateType16Choice](#)" on page 1297 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1297
Or}	Proprietary <Prtry>	[1..1]	±		1297

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 "[StatementBasis9Choice](#)" on page 1547 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1547
Or}	Proprietary <Prtry>	[1..1]	±		1548

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 1896):

- *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 1896):

- *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 1896):

- *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 "[PartyIdentification156](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "[PartyIdentification157](#)" on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1417
	LEI <LEI>	[0..1]	IdentifierSet		1418

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 "[SecuritiesAccount33](#)" on page 1049 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1049
	Type <Tp>	[0..1]	±		1050
	Name <Nm>	[0..1]	Text		1050
	Designation <Dsgnt>	[0..1]	Text		1050

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 elements (see "[Intermediary45](#)" on page 1393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1393
	Role <Role>	[0..1]	±		1393
	Account <Acct>	[0..1]	±		1393

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 **AggregateBalanceInformation39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	33
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C25	34
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		36
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		37
	AggregateBalance <AggtBal>	[1..1]	±		37
	AvailableBalance <AvlblBal>	[0..1]	±		37
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		38
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C28	38
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		38
	PriceDetails <PricDtls>	[0..*]	±	C36	39
	ForeignExchangeDetails <FXDtls>	[0..*]	±		39
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		40
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	40
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	40
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		41
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C31	41
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C18, C32	42
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]	±	C21, C7	43
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		44
	SupplementaryData <SplmtryData>	[0..*]	±	C34	44

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 "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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 "FinancialInstrumentAttributes97" on page 1168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1170
	DayCountBasis <DayCntBsis>	[0..1]	±		1170
	RegistrationForm <RegnForm>	[0..1]	±		1171
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1171
	PaymentStatus <PmtSts>	[0..1]	±		1171
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1171
	ClassificationType <ClssfctnTp>	[0..1]	±		1172
	OptionStyle <OptnStyle>	[0..1]	±		1172
	OptionType <OptnTp>	[0..1]	±		1172
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C3	1172
	CouponDate <CpnDt>	[0..1]	Date		1173
	ExpiryDate <XpryDt>	[0..1]	Date		1173
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1173
	MaturityDate <MtrtyDt>	[0..1]	Date		1173
	IssueDate <IssDt>	[0..1]	Date		1173
	NextCallableDate <NxtClblDt>	[0..1]	Date		1173
	PutableDate <PutblDt>	[0..1]	Date		1174
	DatedDate <DtdDt>	[0..1]	Date		1174
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1174
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1174
	CurrentFactor <CurFctr>	[0..1]	Rate		1174
	NextFactor <NxtFctr>	[0..1]	Rate		1174
	InterestRate <IntrstRate>	[0..1]	Rate		1174
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1174
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1175
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1175
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1175
	PoolNumber <PoolNb>	[0..1]	±		1175
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1175
	CallableIndicator <ClblInd>	[0..1]	Indicator		1176

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1176
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1176
	ExercisePrice <ExrcPric>	[0..1]	±		1176
	SubscriptionPrice <SbcptPric>	[0..1]	±		1177
	ConversionPrice <ConvsPric>	[0..1]	±		1177
	StrikePrice <StrkPric>	[0..1]	±		1177
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1177
	ContractSize <CtrctSz>	[0..1]	±		1178
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C9, C10, C11, C12, C14	1178
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1179

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 "FinancialInstrument22" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1193
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1193
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1193
	ProductGroup <PdctGrp>	[0..1]	Text		1194
	UmbrellaName <UmbrellNm>	[0..1]	Text		1194
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C2	1194
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1194
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C3	1195
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1195
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C6	1195
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C6	1195

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 1167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1167
	HaircutSource <HrcutSrc>	[0..1]	±		1168

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 "Balance10" on page 1140 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1140
	Quantity <Qty>	[1..1]	±		1140

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 "Balance12" on page 1138 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1138
	Quantity <Qty>	[1..1]	±		1139

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 "BalanceQuantity12Choice" on page 1140 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1141
Or}	Proprietary <Prtry>	[1..1]	±		1141

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 "SafeKeepingPlace4" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

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 1779

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 "PriceInformation22" on page 1424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1425
	Value <Val>	[1..1]			1425
{Or	Rate <Rate>	[1..1]	Rate		1426
Or	Amount <Amt>	[1..1]	Amount	C3	1426
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1426
	ValueType <ValTp>	[1..1]	±		1426
	SourceOfPrice <SrcOfPric>	[0..1]			1427
	Identification <Id>	[0..1]	±		1427
	Type <Tp>	[1..1]			1427
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428
	QuotationDate <QtnDt>	[0..1]	±		1428

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 ["ForeignExchangeTerms35"](#) on page 1199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C3	1199
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C3	1200
	ExchangeRate <XchgRate>	[1..1]	Rate		1200
	QuotationDate <QtnDt>	[0..1]	DateTime		1200
	QuotingInstitution <QtgInstn>	[0..1]	±		1200

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 1897

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 ["BalanceAmounts4"](#) on page 1105 for details)

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

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 "BalanceAmounts4" on page 1105 for details)

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

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 "QuantityBreakdown56" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1440
	LotQuantity <LotQty>	[0..1]	±		1440
	LotDateTime <LotDtTm>	[0..1]	±		1440
	LotPrice <LotPric>	[0..1]	±		1441
	TypeOfPrice <TpOfPric>	[0..1]	±		1441

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 "[SubBalanceInformation19](#)" on page 1121 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1122
	Quantity <Qty>	[1..1]	±		1122
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1122
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1123
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C18, C32	1123

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 "[AdditionalBalanceInformation19](#)" on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1124
	Quantity <Qty>	[1..1]	±		1124
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1125
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1125

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 elements (see "AggregateBalancePerSafekeepingPlace36" on page 1106 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C26	1107
	PlaceOfListing <PlcOfListg>	[0..1]	±		1108
	Pledgee <Pldgee>	[0..1]	±	C24	1108
	AggregateBalance <AggtBal>	[1..1]	±		1109
	AvailableBalance <AvlBlBal>	[0..1]	±		1109
	NotAvailableBalance <NotAvlBlBal>	[0..1]	±		1110
	PriceDetails <PricDtls>	[0..*]	±	C33	1110
	ForeignExchangeDetails <FXDtls>	[0..*]	±		1110
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		1111
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	1111
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	1111
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1112
	ExposureType <XpsrTp>	[0..1]	±		1112
	BalanceBreakdown <BalBrkdw>	[0..*]	±	C9, C31	1113
	AdditionalBalanceBreakdown <AddtlBalBrkdw>	[0..*]	±	C18, C32	1113
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		1114

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.

2.4.7.19 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "RestrictedFINXMax350Text" on page 1903

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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 **SubAccountIdentification58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		46
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		46
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		46
	BalanceForSubAccount <BalForSubAcct>	[0..*]		C10, C19, C20, C6	47
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	49
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C25	50
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		52
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		53
	AggregateBalance <AggtBal>	[1..1]	±		53
	AvailableBalance <AvlblBal>	[0..1]	±		53
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		54
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C28	54
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		54
	PriceDetails <PricDtls>	[0..*]	±	C36	55
	ForeignExchangeDetails <FXDtls>	[0..*]	±		55
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		56
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	56
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	56
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		57
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C31	57
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C18, C32	58
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]	±	C21, C7	59
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		60
	SupplementaryData <SplmtryData>	[0..*]	±	C34	60

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 "[PartyIdentification156](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "[SecuritiesAccount34](#)" on page 1048 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1049
	Type <Tp>	[0..1]	±		1049
	Name <Nm>	[0..1]	Text		1049

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 1896):

- *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 **AggregateBalanceInformation39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	49
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C25	50
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		52
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		53
	AggregateBalance <AggtBal>	[1..1]	±		53
	AvailableBalance <AvlblBal>	[0..1]	±		53
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		54
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C28	54
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		54
	PriceDetails <PricDtls>	[0..*]	±	C36	55
	ForeignExchangeDetails <FXDtls>	[0..*]	±		55
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		56
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	56
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	56
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		57
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C31	57
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C18, C32	58
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]	±	C21, C7	59
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		60
	SupplementaryData <SplmtryData>	[0..*]	±	C34	60

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 "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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 "FinancialInstrumentAttributes97" on page 1168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1170
	DayCountBasis <DayCntBsis>	[0..1]	±		1170
	RegistrationForm <RegnForm>	[0..1]	±		1171
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1171
	PaymentStatus <PmtSts>	[0..1]	±		1171
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1171
	ClassificationType <ClssfctnTp>	[0..1]	±		1172
	OptionStyle <OptnStyle>	[0..1]	±		1172
	OptionType <OptnTp>	[0..1]	±		1172
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C3	1172
	CouponDate <CpnDt>	[0..1]	Date		1173
	ExpiryDate <XpryDt>	[0..1]	Date		1173
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1173
	MaturityDate <MtrtyDt>	[0..1]	Date		1173
	IssueDate <IssDt>	[0..1]	Date		1173
	NextCallableDate <NxtClblDt>	[0..1]	Date		1173
	PutableDate <PutblDt>	[0..1]	Date		1174
	DatedDate <DtdDt>	[0..1]	Date		1174
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1174
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1174
	CurrentFactor <CurFctr>	[0..1]	Rate		1174
	NextFactor <NxtFctr>	[0..1]	Rate		1174
	InterestRate <IntrstRate>	[0..1]	Rate		1174
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1174
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1175
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1175
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1175
	PoolNumber <PoolNb>	[0..1]	±		1175
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1175
	CallableIndicator <ClblInd>	[0..1]	Indicator		1176

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1176
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1176
	ExercisePrice <ExrcPric>	[0..1]	±		1176
	SubscriptionPrice <SbcptPric>	[0..1]	±		1177
	ConversionPrice <ConvsPric>	[0..1]	±		1177
	StrikePrice <StrkPric>	[0..1]	±		1177
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1177
	ContractSize <CtrctSz>	[0..1]	±		1178
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C9, C10, C11, C12, C14	1178
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1179

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 "FinancialInstrument22" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1193
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1193
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1193
	ProductGroup <PdctGrp>	[0..1]	Text		1194
	UmbrellaName <UmbrellNm>	[0..1]	Text		1194
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C2	1194
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1194
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C3	1195
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1195
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C6	1195
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C6	1195

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 1167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1167
	HaircutSource <HrcutSrc>	[0..1]	±		1168

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 "Balance10" on page 1140 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtlEngInd>	[1..1]	CodeSet		1140
	Quantity <Qty>	[1..1]	±		1140

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 "Balance12" on page 1138 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1138
	Quantity <Qty>	[1..1]	±		1139

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 "BalanceQuantity12Choice" on page 1140 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1141
Or}	Proprietary <Prtry>	[1..1]	±		1141

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 "SafeKeepingPlace4" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

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 1779

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 "PriceInformation22" on page 1424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1425
	Value <Val>	[1..1]			1425
{Or	Rate <Rate>	[1..1]	Rate		1426
Or	Amount <Amt>	[1..1]	Amount	C3	1426
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1426
	ValueType <ValTp>	[1..1]	±		1426
	SourceOfPrice <SrcOfPric>	[0..1]			1427
	Identification <Id>	[0..1]	±		1427
	Type <Tp>	[1..1]			1427
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428
	QuotationDate <QtnDt>	[0..1]	±		1428

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 "[ForeignExchangeTerms35](#)" on page 1199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C3	1199
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C3	1200
	ExchangeRate <XchgRate>	[1..1]	Rate		1200
	QuotationDate <QtnDt>	[0..1]	DateTime		1200
	QuotingInstitution <QtgInstn>	[0..1]	±		1200

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 1897

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 "[BalanceAmounts4](#)" on page 1105 for details)

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

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 "BalanceAmounts4" on page 1105 for details)

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

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 "QuantityBreakdown56" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1440
	LotQuantity <LotQty>	[0..1]	±		1440
	LotDateTime <LotDtTm>	[0..1]	±		1440
	LotPrice <LotPric>	[0..1]	±		1441
	TypeOfPrice <TpOfPric>	[0..1]	±		1441

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 "SubBalanceInformation19" on page 1121 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1122
	Quantity <Qty>	[1..1]	±		1122
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1122
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1123
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C18, C32	1123

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 "AdditionalBalanceInformation19" on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1124
	Quantity <Qty>	[1..1]	±		1124
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1125
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1125

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 elements (see "AggregateBalancePerSafekeepingPlace36" on page 1106 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C26	1107
	PlaceOfListing <PlcOfListg>	[0..1]	±		1108
	Pledgee <Pldgee>	[0..1]	±	C24	1108
	AggregateBalance <AggtBal>	[1..1]	±		1109
	AvailableBalance <AvlBlBal>	[0..1]	±		1109
	NotAvailableBalance <NotAvlBlBal>	[0..1]	±		1110
	PriceDetails <PricDtls>	[0..*]	±	C33	1110
	ForeignExchangeDetails <FXDtls>	[0..*]	±		1110
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		1111
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	1111
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	1111
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1112
	ExposureType <XpsrTp>	[0..1]	±		1112
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C9, C31	1113
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C18, C32	1113
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		1114

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.

2.4.8.4.19 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "RestrictedFINXMax350Text" on page 1903

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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 **TotalValueInPageAndStatement3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		61
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>	[1..1]	±		61
	TotalBookValueOfStatement <TtlBookValOfStmt>	[0..1]	±		61
	TotalEligibleCollateralValue <TtlElgblCollVal>	[0..1]	±		62

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 "AmountAndDirection14" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

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 "AmountAndDirection14" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

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 "AmountAndDirection14" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

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 "AmountAndDirection14" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

3 **semt.003.002.10**

SecuritiesBalanceAccountingReport002V10

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 SecuritiesBalanceAccountingReport002V10 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]	±		70
	StatementGeneralDetails <StmntGnlDtls>	[1..1]		C25	71
	ReportNumber <RptNb>	[0..1]	±		72
	QueryReference <QryRef>	[0..1]	Text		72
	StatementIdentification <StmntId>	[0..1]	Text		72
	StatementDateTime <StmntDtTm>	[1..1]	±		72
	Frequency <Frqcy>	[1..1]	±		72
	UpdateType <UpdTp>	[1..1]	±		73
	StatementBasis <StmntBsis>	[1..1]	±		73
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		73
	AuditedIndicator <AudtdInd>	[1..1]	Indicator		73
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		74
	TaxLotIndicator <TaxLotInd>	[0..1]	Indicator		74
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		74
	AccountOwner <AcctOwnr>	[0..1]	±		74
	AccountServicer <AcctSvcr>	[0..1]	±		74
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		75
	IntermediaryInformation <IntrmyInf>	[0..10]	±		75
	BalanceForAccount <BalForAcct>	[0..*]		C9, C17, C18	75
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	77
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C23	78
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		80
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		81
	AggregateBalance <AggtBal>	[1..1]	±		81
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	81

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		82
	PriceDetails <PricDtls>	[1..*]	±	C33	82
	ForeignExchangeDetails <FXDtls>	[0..*]	±		83
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		83
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		84
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		84
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		84
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		85
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C8, C29	85
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C16, C30	86
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]	±	C19, C6	87
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		88
	SupplementaryData <SplmtryData>	[0..*]	±	C32	88
	SubAccountDetails <SubAcctDtls>	[0..*]		C3, C4, C31	89
	AccountOwner <AcctOwnr>	[0..1]	±		91
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		91
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		91
	BalanceForSubAccount <BalForSubAcct>	[0..*]		C9, C17, C18	92
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	93
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C23	94
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		96
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		97
	AggregateBalance <AggtBal>	[1..1]	±		97
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	97
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		98
	PriceDetails <PricDtls>	[1..*]	±	C33	98
	ForeignExchangeDetails <FXDtls>	[0..*]	±		99
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		99

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		100
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		100
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		100
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		101
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C29	101
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C16, C30	102
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]	±	C19, C6	103
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		104
	SupplementaryData <SplmtryData>	[0..*]	±	C32	104
	AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>	[0..1]			105
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		105
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>	[1..1]	±		105
	TotalBookValueOfStatement <TtlBookValOfStmnt>	[0..1]	±		106
	AlternateReportingCurrencyTotalAmounts <AltrnRptgCcyTtlAmts>	[0..1]			106
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		106
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>	[1..1]	±		107
	TotalBookValueOfStatement <TtlBookValOfStmnt>	[0..1]	±		107

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 a ISIN code exist. 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.

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 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1291
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1291

3.4.2 StatementGeneralDetails <StmtGnlDtls>

Presence: [1..1]

Definition: Provides general information on the report.

Impacted by: C25 "ReportNumberRule"

StatementGeneralDetails <StmtGnlDtls> contains the following **Statement76** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		72
	QueryReference <QryRef>	[0..1]	Text		72
	StatementIdentification <Stmtd>	[0..1]	Text		72
	StatementDateTime <StmtdtTm>	[1..1]	±		72
	Frequency <Frqcy>	[1..1]	±		72
	UpdateType <UpdTp>	[1..1]	±		73
	StatementBasis <StmtdBsis>	[1..1]	±		73
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		73
	AuditedIndicator <AudtdInd>	[1..1]	Indicator		73
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		74
	TaxLotIndicator <TaxLotInd>	[0..1]	Indicator		74
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		74

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 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1344
Or}	Long <Lng>	[1..1]	Text		1344

3.4.2.2 QueryReference <QryRef>

Presence: [0..1]

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

Datatype: "[RestrictedFINXMax16Text](#)" on page 1902

3.4.2.3 StatementIdentification <Stmtd>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: "[RestrictedFINXMax16Text](#)" on page 1902

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

3.4.2.5 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "[Frequency26Choice](#)" on page 1300 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1300
Or}	Proprietary <Prtry>	[1..1]	±		1300

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 "[UpdateType16Choice](#)" on page 1297 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1297
Or}	Proprietary <Prtry>	[1..1]	±		1297

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 "[StatementBasis9Choice](#)" on page 1547 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1547
Or}	Proprietary <Prtry>	[1..1]	±		1548

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 1896):

- *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 1896):

- *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 1896):

- *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 1896):

- *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 1896):

- *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 ["PartyIdentification156"](#) on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "[PartyIdentification157](#)" on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1417
	LEI <LEI>	[0..1]	IdentifierSet		1418

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 "[SecuritiesAccount33](#)" on page 1049 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1049
	Type <Tp>	[0..1]	±		1050
	Name <Nm>	[0..1]	Text		1050
	Designation <Dsgnt>	[0..1]	Text		1050

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 elements (see "[Intermediary45](#)" on page 1393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1393
	Role <Role>	[0..1]	±		1393
	Account <Acct>	[0..1]	±		1393

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 **AggregateBalanceInformation38** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	77
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C23	78
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		80
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		81
	AggregateBalance <AggtBal>	[1..1]	±		81
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	81
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		82
	PriceDetails <PricDtls>	[1..*]	±	C33	82
	ForeignExchangeDetails <FXDtls>	[0..*]	±		83
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		83
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		84
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		84
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		84
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		85
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C29	85
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C16, C30	86
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]	±	C19, C6	87
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		88
	SupplementaryData <SplmtryData>	[0..*]	±	C32	88

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 "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

• **ISINPresenceRule**

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

```

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 "FinancialInstrumentAttributes97" on page 1168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1170
	DayCountBasis <DayCntBsis>	[0..1]	±		1170
	RegistrationForm <RegnForm>	[0..1]	±		1171
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1171
	PaymentStatus <PmtSts>	[0..1]	±		1171
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1171
	ClassificationType <ClssfctnTp>	[0..1]	±		1172
	OptionStyle <OptnStyle>	[0..1]	±		1172
	OptionType <OptnTp>	[0..1]	±		1172
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C3	1172
	CouponDate <CpnDt>	[0..1]	Date		1173
	ExpiryDate <XpryDt>	[0..1]	Date		1173
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1173
	MaturityDate <MtrtyDt>	[0..1]	Date		1173
	IssueDate <IssDt>	[0..1]	Date		1173
	NextCallableDate <NxtClblDt>	[0..1]	Date		1173
	PutableDate <PutblDt>	[0..1]	Date		1174
	DatedDate <DtdDt>	[0..1]	Date		1174
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1174
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1174
	CurrentFactor <CurFctr>	[0..1]	Rate		1174
	NextFactor <NxtFctr>	[0..1]	Rate		1174
	InterestRate <IntrstRate>	[0..1]	Rate		1174
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1174
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1175
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1175
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1175
	PoolNumber <PoolNb>	[0..1]	±		1175
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1175
	CallableIndicator <ClblInd>	[0..1]	Indicator		1176

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1176
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1176
	ExercisePrice <ExrcPric>	[0..1]	±		1176
	SubscriptionPrice <SbcptPric>	[0..1]	±		1177
	ConversionPrice <ConvsPric>	[0..1]	±		1177
	StrikePrice <StrkPric>	[0..1]	±		1177
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1177
	ContractSize <CtrctSz>	[0..1]	±		1178
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C9, C10, C11, C12, C14	1178
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1179

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 "FinancialInstrument22" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1193
	SecuritiesForm <SciesForm>	[0..1]	CodeSet		1193
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1193
	ProductGroup <PdctGrp>	[0..1]	Text		1194
	UmbrellaName <UmbrellNm>	[0..1]	Text		1194
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C2	1194
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1194
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C3	1195
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1195
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C6	1195
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C6	1195

3.4.7.4 AdditionalDerivativeAttributes <AddtlDerivAttrbts>

Presence: [0..1]

Definition: Details of the swap contract.

AdditionalDerivativeAttributes <AddtlDerivAttrbts> contains the following elements (see "DerivativeBasicAttributes2" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C3, C8	1196
	InterestIncludedInPrice <IntrstInclInPric>	[0..1]	Indicator		1196

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 "Balance10" on page 1140 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1140
	Quantity <Qty>	[1..1]	±		1140

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 "SafeKeepingPlace4" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

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 1779

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 "PriceInformation22" on page 1424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1425
	Value <Val>	[1..1]			1425
{Or	Rate <Rate>	[1..1]	Rate		1426
Or	Amount <Amt>	[1..1]	Amount	C3	1426
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1426
	ValueType <ValTp>	[1..1]	±		1426
	SourceOfPrice <SrcOfPric>	[0..1]			1427
	Identification <Id>	[0..1]	±		1427
	Type <Tp>	[1..1]			1427
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428
	QuotationDate <QtnDt>	[0..1]	±		1428

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 "ForeignExchangeTerms35" on page 1199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C3	1199
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C3	1200
	ExchangeRate <XchgRate>	[1..1]	Rate		1200
	QuotationDate <QtnDt>	[0..1]	DateTime		1200
	QuotingInstitution <QtgInstn>	[0..1]	±		1200

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 1897

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 "BalanceAmounts5" on page 1149 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1150
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1150
	BookValue <BookVal>	[0..1]	±		1150
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1150
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1151

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 "BalanceAmounts5" on page 1149 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1150
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1150
	BookValue <BookVal>	[0..1]	±		1150
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1150
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1151

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 "BalanceAmounts5" on page 1149 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1150
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1150
	BookValue <BookVal>	[0..1]	±		1150
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1150
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1151

3.4.7.14 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 "QuantityBreakdown55" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1437
	LotQuantity <LotQty>	[0..1]	±		1437
	LotDateTime <LotDtTm>	[0..1]	±		1438
	LotPrice <LotPric>	[0..1]	±		1438
	TypeOfPrice <TpOfPric>	[0..1]	±		1438
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1438
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1439
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1439

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 "[SubBalanceInformation16](#)" on page 1142 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1143
	Quantity <Qty>	[1..1]			1143
{Or	Quantity <Qty>	[1..1]	±		1143
Or	Proprietary <Prtry>	[1..1]	±		1144
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1144
	Quantity <Qty>	[1..1]	±		1144
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1144
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1145
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C16, C30	1145

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 "AdditionalBalanceInformation16" on page 1145 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1146
	Quantity <Qty>	[1..1]			1146
{Or	Quantity <Qty>	[1..1]	±		1147
Or	Proprietary <Prtry>	[1..1]	±		1147
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1147
	Quantity <Qty>	[1..1]	±		1148
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1148
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1148

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 elements (see "AggregateBalancePerSafekeepingPlace35" on page 1114 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C26	1115
	PlaceOfListing <PlcOfListg>	[0..1]	±		1115
	Pledgee <Pldgee>	[0..1]	±	C24	1115
	AggregateBalance <AggtBal>	[1..1]	±		1116
	PriceDetails <PricDtls>	[1..*]	±	C33	1116
	ForeignExchangeDetails <FXDtls>	[0..*]	±		1117
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		1117
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		1118
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1118
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1118
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1119
	ExposureType <XpsrTp>	[0..1]	±		1119
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C29	1119
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C16, C30	1120
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		1121

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.

3.4.7.18 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "RestrictedFINXMax350Text" on page 1903

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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 **SubAccountIdentification57** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		91
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		91
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		91
	BalanceForSubAccount <BalForSubAcct>	[0..*]		C9, C17, C18	92
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	93
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C23	94
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		96
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		97
	AggregateBalance <AggtBal>	[1..1]	±		97
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	97
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		98
	PriceDetails <PricDtls>	[1..*]	±	C33	98
	ForeignExchangeDetails <FXDtls>	[0..*]	±		99
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		99
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		100
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		100
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		100
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		101
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C29	101
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C16, C30	102
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]	±	C19, C6	103
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		104
	SupplementaryData <SplmtryData>	[0..*]	±	C32	104

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 "[PartyIdentification156](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "[SecuritiesAccount34](#)" on page 1048 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1049
	Type <Tp>	[0..1]	±		1049
	Name <Nm>	[0..1]	Text		1049

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 1896):

- *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 **AggregateBalanceInformation38** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	93
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C23	94
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		96
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		97
	AggregateBalance <AggtBal>	[1..1]	±		97
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	97
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		98
	PriceDetails <PricDtls>	[1..*]	±	C33	98
	ForeignExchangeDetails <FXDtls>	[0..*]	±		99
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		99
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		100
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		100
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		100
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		101
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C29	101
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C16, C30	102
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]	±	C19, C6	103
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		104
	SupplementaryData <SplmtryData>	[0..*]	±	C32	104

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 "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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 "FinancialInstrumentAttributes97" on page 1168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1170
	DayCountBasis <DayCntBsis>	[0..1]	±		1170
	RegistrationForm <RegnForm>	[0..1]	±		1171
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1171
	PaymentStatus <PmtSts>	[0..1]	±		1171
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1171
	ClassificationType <ClssfctnTp>	[0..1]	±		1172
	OptionStyle <OptnStyle>	[0..1]	±		1172
	OptionType <OptnTp>	[0..1]	±		1172
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C3	1172
	CouponDate <CpnDt>	[0..1]	Date		1173
	ExpiryDate <XpryDt>	[0..1]	Date		1173
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1173
	MaturityDate <MtrtyDt>	[0..1]	Date		1173
	IssueDate <IsseDt>	[0..1]	Date		1173
	NextCallableDate <NxtClblDt>	[0..1]	Date		1173
	PutableDate <PutblDt>	[0..1]	Date		1174
	DatedDate <DtdDt>	[0..1]	Date		1174
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1174
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1174
	CurrentFactor <CurFctr>	[0..1]	Rate		1174
	NextFactor <NxtFctr>	[0..1]	Rate		1174
	InterestRate <IntrstRate>	[0..1]	Rate		1174
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1174
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1175
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1175
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1175
	PoolNumber <PoolNb>	[0..1]	±		1175
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1175
	CallableIndicator <ClblInd>	[0..1]	Indicator		1176

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1176
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1176
	ExercisePrice <ExrcPric>	[0..1]	±		1176
	SubscriptionPrice <SbcptPric>	[0..1]	±		1177
	ConversionPrice <ConvsPric>	[0..1]	±		1177
	StrikePrice <StrkPric>	[0..1]	±		1177
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1177
	ContractSize <CtrctSz>	[0..1]	±		1178
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C9, C10, C11, C12, C14	1178
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1179

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 "FinancialInstrument22" on page 1192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1193
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1193
	DistributionPolicy <Dstrbtply>	[0..1]	CodeSet		1193
	ProductGroup <PdctGrp>	[0..1]	Text		1194
	UmbrellaName <UmbrellNm>	[0..1]	Text		1194
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C2	1194
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1194
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C3	1195
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1195
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C6	1195
	RegisteredDistributionCountry <RegdDstrbtpCtry>	[0..*]	CodeSet	C6	1195

3.4.8.4.4 AdditionalDerivativeAttributes <AddtlDerivAttrbts>

Presence: [0..1]

Definition: Details of the swap contract.

AdditionalDerivativeAttributes <AddtlDerivAttrbts> contains the following elements (see "DerivativeBasicAttributes2" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C3, C8	1196
	InterestIncludedInPrice <IntrstInclInPric>	[0..1]	Indicator		1196

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 "Balance10" on page 1140 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1140
	Quantity <Qty>	[1..1]	±		1140

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 "SafeKeepingPlace4" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

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 1779

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 "[PriceInformation22](#)" on page 1424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1425
	Value <Val>	[1..1]			1425
{Or	Rate <Rate>	[1..1]	Rate		1426
Or	Amount <Amt>	[1..1]	Amount	C3	1426
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1426
	ValueType <ValTp>	[1..1]	±		1426
	SourceOfPrice <SrcOfPric>	[0..1]			1427
	Identification <Id>	[0..1]	±		1427
	Type <Tp>	[1..1]			1427
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428
	QuotationDate <QtnDt>	[0..1]	±		1428

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 "[ForeignExchangeTerms35](#)" on page 1199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C3	1199
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C3	1200
	ExchangeRate <XchgRate>	[1..1]	Rate		1200
	QuotationDate <QtnDt>	[0..1]	DateTime		1200
	QuotingInstitution <QtgInstn>	[0..1]	±		1200

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 1897

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 "BalanceAmounts5" on page 1149 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1150
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1150
	BookValue <BookVal>	[0..1]	±		1150
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1150
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1151

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 "BalanceAmounts5" on page 1149 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1150
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1150
	BookValue <BookVal>	[0..1]	±		1150
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1150
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1151

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 "BalanceAmounts5" on page 1149 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1150
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1150
	BookValue <BookVal>	[0..1]	±		1150
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1150
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1151

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 "QuantityBreakdown55" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1437
	LotQuantity <LotQty>	[0..1]	±		1437
	LotDateTime <LotDtTm>	[0..1]	±		1438
	LotPrice <LotPric>	[0..1]	±		1438
	TypeOfPrice <TpOfPric>	[0..1]	±		1438
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1438
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1439
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1439

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 "[SubBalanceInformation16](#)" on page 1142 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1143
	Quantity <Qty>	[1..1]			1143
{Or	Quantity <Qty>	[1..1]	±		1143
Or	Proprietary <Prtry>	[1..1]	±		1144
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1144
	Quantity <Qty>	[1..1]	±		1144
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1144
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1145
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C16, C30	1145

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 "AdditionalBalanceInformation16" on page 1145 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1146
	Quantity <Qty>	[1..1]			1146
{Or	Quantity <Qty>	[1..1]	±		1147
Or	Proprietary <Prtry>	[1..1]	±		1147
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1147
	Quantity <Qty>	[1..1]	±		1148
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1148
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1148

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 elements (see "AggregateBalancePerSafekeepingPlace35" on page 1114 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C26	1115
	PlaceOfListing <PlcOfListg>	[0..1]	±		1115
	Pledgee <Pldgee>	[0..1]	±	C24	1115
	AggregateBalance <AggtBal>	[1..1]	±		1116
	PriceDetails <PricDtls>	[1..*]	±	C33	1116
	ForeignExchangeDetails <FXDtls>	[0..*]	±		1117
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		1117
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		1118
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1118
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1118
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1119
	ExposureType <XpsrTp>	[0..1]	±		1119
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C29	1119
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C16, C30	1120
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		1121

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.

3.4.8.4.18 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "RestrictedFINXMax350Text" on page 1903

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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 **TotalValueInPageAndStatement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		105
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>	[1..1]	±		105
	TotalBookValueOfStatement <TtlBookValOfStmt>	[0..1]	±		106

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 "AmountAndDirection14" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

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 "AmountAndDirection14" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

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 "AmountAndDirection14" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

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 **TotalValueInPageAndStatement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		106
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>	[1..1]	±		107
	TotalBookValueOfStatement <TtlBookValOfStmt>	[0..1]	±		107

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 "AmountAndDirection14" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

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 "AmountAndDirection14" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

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 "AmountAndDirection14" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

4 **semt.013.002.04**

IntraPositionMovementInstruction002V04

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 IntraPositionMovementInstruction002V04 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]			
	TransactionIdentification <TxId>	[1..1]	Text		112
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	±		112
	NumberCounts <NbCounts>	[0..1]	±	C8	113
	Linkages <Lnks>	[0..*]	±		113
	AccountOwner <AcctOwnr>	[0..1]	±		113
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		114
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		114
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C10, C12, C14, C16, C18	114
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C2, C20	115
	IntraPositionDetails <IntraPosDtls>	[1..1]		C3, C5	118
	Priority <Prty>	[0..1]	±		119
	SettlementQuantity <SttlmQty>	[1..1]	±		119
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		120
	SettlementDate <SttlmDt>	[1..1]	±		120
	BalanceFrom <BalFr>	[1..1]	±		120
	BalanceTo <BalTo>	[1..1]	±		120
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		121
	SupplementaryData <SplmtryData>	[0..*]	±	C22	121

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.

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 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 DescriptionUsageRule

Description must be used alone as the last resort.

C14 ISINGuideline

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

C15 ISINGuideline

When a ISIN code exist. 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 ISINPresenceRule

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

C18 OtherIdentificationPresenceRule

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

C19 OtherIdentificationPresenceRule

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

C20 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.

C21 ShortLongNumberRule

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C22 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.

C23 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: "RestrictedFINXMax16Text" on page 1902

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 elements (see "Identification16" on page 1283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification </Id>	[1..1]	Text		1283

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 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurInstrNb>	[1..1]	Text		1343
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1343
	CurrentInstructionNumber <CurInstrNb>	[1..1]	Text		1343
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1343

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 elements (see "Linkages42" on page 1330 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C23	1330
	MessageNumber <MsgNb>	[0..1]	±	C19	1330
	Reference <Ref>	[1..1]	±		1331
	ReferenceOwner <RefOwnr>	[0..1]	±		1331

4.4.5 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains one of the following elements (see "PartyIdentification103Choice" on page 1411 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C5	1412
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1412

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 "SecuritiesAccount27" on page 1047 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1047
	Type <Tp>	[0..1]	±		1047
	Name <Nm>	[0..1]	Text		1048

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 "SafekeepingPlaceFormat17Choice" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	±		1444
Or	Country <Ctry>	[1..1]	CodeSet	C6	1445
Or	TypeAndIdentification <TpAndId>	[1..1]			1445
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1445
	Identification <Id>	[1..1]	IdentifierSet	C5	1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

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", C12 "DescriptionUsageRule", C14 "ISINGuideline", C16 "ISINPresenceRule", C18 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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", C20 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes75" on page 1179 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1181
	DayCountBasis <DayCntBsis>	[0..1]	±		1181
	RegistrationForm <RegnForm>	[0..1]	±		1182
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1182
	PaymentStatus <PmtSts>	[0..1]	±		1182
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1182
	ClassificationType <ClssfctnTp>	[0..1]	±		1183
	OptionStyle <OptnStyle>	[0..1]	±		1183
	OptionType <OptnTp>	[0..1]	±		1183
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C3	1183
	CouponDate <CpnDt>	[0..1]	Date		1184
	ExpiryDate <XpryDt>	[0..1]	Date		1184
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1184
	MaturityDate <MtrtyDt>	[0..1]	Date		1184
	IssueDate <IssDt>	[0..1]	Date		1184
	NextCallableDate <NxtClblDt>	[0..1]	Date		1184
	PutableDate <PutblDt>	[0..1]	Date		1185
	DatedDate <DtdDt>	[0..1]	Date		1185
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1185
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1185
	CurrentFactor <CurFctr>	[0..1]	Rate		1185
	NextFactor <NxtFctr>	[0..1]	Rate		1185
	InterestRate <IntrstRate>	[0..1]	Rate		1185
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1185
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1186
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1186
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1186
	PoolNumber <PoolNb>	[0..1]	±		1186
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1186
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1187

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CallableIndicator <ClblInd>	[0..1]	Indicator		1187
	PutableIndicator <PutblInd>	[0..1]	Indicator		1187
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1187
	ExercisePrice <ExrcPric>	[0..1]	±		1188
	SubscriptionPrice <SbcptPric>	[0..1]	±		1188
	ConversionPrice <ConvsvPric>	[0..1]	±		1188
	StrikePrice <StrkPric>	[0..1]	±		1188
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1189
	ContractSize <CtrctSz>	[0..1]	±		1189
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C11, C13, C15, C17, C19	1189
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1190

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 <IntraPosDtls>

Presence: [1..1]

Definition: Intra-position movement transaction details.

Impacted by: C3 "AdditionalDetailsRule", C5 "BalanceFromToRule"

IntraPositionDetails <IntraPosDtls> contains the following **IntraPositionDetails36** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		119
	SettlementQuantity <SttlmQty>	[1..1]	±		119
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		120
	SettlementDate <SttlmDt>	[1..1]	±		120
	BalanceFrom <BalFr>	[1..1]	±		120
	BalanceTo <BalTo>	[1..1]	±		120
	InstructionProcessingAdditionalDetails <InstrPrgAddtlDtls>	[0..1]	Text		121

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 "PriorityNumeric5Choice" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1292
Or}	Proprietary <Prty>	[1..1]	±		1292

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 "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtdsdVal>	[1..1]	Amount		1197

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 "GenericIdentification39" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1344
	Issuer <Issr>	[0..1]	Text		1344

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 1153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1153
Or}	DateTime <DtTm>	[1..1]	DateTime		1153

4.4.10.5 BalanceFrom <BalFr>

Presence: [1..1]

Definition: Balance from which the securities are moving.

BalanceFrom <BalFr> contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown4" on page 1134 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1134
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1134

4.4.10.6 BalanceTo <BalTo>

Presence: [1..1]

Definition: Balance to which the securities are moving.

BalanceTo <BalTo> contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown4" on page 1134 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1134
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1134

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: "RestrictedFINXMax350Text" on page 1903

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: C22 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.014.002.06**

IntraPositionMovementStatusAdvice002V06

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 IntraPositionMovementStatusAdvice002V06 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]			
	TransactionIdentification <TxId>	[1..1]		C7	124
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		125
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		125
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		125
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		125
	ProcessingStatus <PrctrSts>	[0..1]			125
{Or	Rejected <Rjctd>	[1..1]	±		126
Or	Repair <Rpr>	[1..1]	±		126
Or	Cancelled <Canc>	[1..1]	±		127
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		127
Or}	Proprietary <Prtry>	[1..1]	±		128
	SettlementStatus <SttlmSts>	[0..1]	±	C9	128
	TransactionDetails <TxDtls>	[0..1]			129
	PoolIdentification <PoolId>	[0..1]	Text		130
	AccountOwner <AcctOwnr>	[0..1]	±		130
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		130
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C3, C4, C5, C6, C8	130
	SettlementQuantity <SttlmQty>	[1..1]	±		131
	LotNumber <LotNb>	[0..1]	±		132
	SettlementDate <SttlmDt>	[1..1]	±		132
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		132
	BalanceFrom <BalFr>	[0..1]	±		132
	BalanceTo <BalTo>	[0..1]	±		133
	SupplementaryData <SplmtryData>	[0..*]	±	C10	133

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 a ISIN code exist. 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 **TransactionIdentifications34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		125
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		125
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		125
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		125

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: "RestrictedFINXMax16Text" on page 1902

5.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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 **IntraPositionProcessingStatus8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rejected <Rjctd>	[1..1]	±		126
Or	Repair <Rpr>	[1..1]	±		126
Or	Cancelled <Canc>	[1..1]	±		127
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		127
Or}	Proprietary <Prtry>	[1..1]	±		128

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 "[RejectionOrRepairStatus33Choice](#)" on page 1624 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1624
Or}	Reason <Rsn>	[1..*]			1624
	Code <Cd>	[0..*]			1625
{Or	Code <Cd>	[1..1]	CodeSet		1625
Or}	Proprietary <Prtry>	[1..1]	±		1626
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1626

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 "[RejectionOrRepairStatus33Choice](#)" on page 1624 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1624
Or}	Reason <Rsn>	[1..*]			1624
	Code <Cd>	[0..*]			1625
{Or	Code <Cd>	[1..1]	CodeSet		1625
Or}	Proprietary <Prtry>	[1..1]	±		1626
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1626

5.4.2.3 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled.

Cancelled <Canc> contains one of the following elements (see "[CancellationStatus25Choice](#)" on page 1561 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1562
Or}	Reason <Rsn>	[1..*]			1562
	Code <Cd>	[1..1]			1562
{Or	Code <Cd>	[1..1]	CodeSet		1562
Or}	Proprietary <Prtry>	[1..1]	±		1563
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1563

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 "[AcknowledgedAcceptedStatus25Choice](#)" on page 1749 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1749
Or}	Reason <Rsn>	[1..*]			1750
	Code <Cd>	[1..1]			1750
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1751
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1751

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 "[ProprietaryStatusAndReason7](#)" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

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 "SettlementStatus20Choice" on page 1699 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1699
Or	Failing <Fng>	[1..1]			1699
{Or	NoSpecifiedReason <NoSpfdRsn>	[1..1]	CodeSet		1700
Or}	Reason <Rsn>	[1..*]			1700
	Code <Cd>	[1..1]			1700
{Or	Code <Cd>	[1..1]	CodeSet		1701
Or}	Proprietary <Prtry>	[1..1]	±		1704
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1704
Or}	Proprietary <Prtry>	[1..1]	±		1704

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 **IntraPositionDetails50** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PoolIdentification <PoolId>	[0..1]	Text		130
	AccountOwner <AcctOwnr>	[0..1]	±		130
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		130
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C3, C4, C5, C6, C8	130
	SettlementQuantity <SttlmQty>	[1..1]	±		131
	LotNumber <LotNb>	[0..1]	±		132
	SettlementDate <SttlmDt>	[1..1]	±		132
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		132
	BalanceFrom <BalFr>	[0..1]	±		132
	BalanceTo <BalTo>	[0..1]	±		133

5.4.4.1 PoolIdentification <PoolId>*Presence:* [0..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "RestrictedFINXMax16Text" on page 1902**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 "PartyIdentification136Choice" on page 1392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1392
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1392

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 "SecuritiesAccount30" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

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 "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrlId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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 <SttImQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1197 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1198

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 "GenericIdentification39" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1344
	Issuer <Issr>	[0..1]	Text		1344

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

5.4.4.8 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: "ISODateTime" on page 1893

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 "[SecuritiesBalanceType11Choice](#)" on page 1135 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1135
Or}	Proprietary <Prtry>	[1..1]	±		1136

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 "[SecuritiesBalanceType11Choice](#)" on page 1135 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1135
Or}	Proprietary <Prtry>	[1..1]	±		1136

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.015.002.08**

IntraPositionMovementConfirmation002V08

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 IntraPositionMovementConfirmation002V08 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]			
	AdditionalParameters <AddtlParams>	[0..1]			140
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		141
	PreviousPartialConfirmationIdentification <PrvsPrtlConfld>	[0..1]	Text		141
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[0..1]	Text		141
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		141
	PoolIdentification <Poolld>	[0..1]	Text		141
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		141
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		141
	ProcessorTransactionIdentification <PrcrTxld>	[0..1]	Text		142
	AccountOwner <AcctOwnr>	[0..1]	±		142
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		142
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		142
	FinancialInstrumentIdentification <FinInstrmld>	[1..1]	±	C10, C12, C15, C17, C19	143
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]		C3, C21	144
	PlaceOfListing <PlcOfListg>	[0..1]	±		146
	DayCountBasis <DayCntBsis>	[0..1]	±		146
	RegistrationForm <RegnForm>	[0..1]	±		147
	PaymentFrequency <PmtFrqcy>	[0..1]	±		147
	PaymentStatus <PmtSts>	[0..1]	±		147
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		147
	ClassificationType <ClssfctnTp>	[0..1]	±		148
	OptionStyle <OptnStyle>	[0..1]	±		148
	OptionType <OptnTp>	[0..1]	±		148
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	149
	CouponDate <CpnDt>	[0..1]	Date		149
	ExpiryDate <XpryDt>	[0..1]	Date		149

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		149
	MaturityDate <MtrtyDt>	[0..1]	Date		149
	IssueDate <IsseDt>	[0..1]	Date		149
	NextCallableDate <NxtClldDt>	[0..1]	Date		149
	PutableDate <PutblDt>	[0..1]	Date		150
	DatedDate <DtdDt>	[0..1]	Date		150
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		150
	PreviousFactor <PrvsFctr>	[0..1]	Rate		150
	CurrentFactor <CurFctr>	[0..1]	Rate		150
	NextFactor <NxtFctr>	[0..1]	Rate		150
	InterestRate <IntrstRate>	[0..1]	Rate		150
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		151
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		151
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		151
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		151
	PoolNumber <PoolNb>	[0..1]	±		151
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		151
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		152
	CallableIndicator <ClldInd>	[0..1]	Indicator		152
	PutableIndicator <PutblInd>	[0..1]	Indicator		152
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		152
	ExercisePrice <ExrcPric>	[0..1]	±		153
	SubscriptionPrice <SbcptPric>	[0..1]	±		153
	ConversionPrice <ConvrsPric>	[0..1]	±		153
	StrikePrice <StrkPric>	[0..1]	±		153
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		154
	ContractSize <CtrctSz>	[0..1]	±		154
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C11, C13, C16, C18, C20	154
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		155

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	IntraPositionDetails <IntraPosDtls>	[1..1]		C4, C6	156
	SettledQuantity <SttldQty>	[1..1]	±		156
	SecuritiesSubBalanceIdentification <ScitiesSubBalld>	[0..1]	±		157
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		157
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		157
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		158
	SettlementDate <SttlmDt>	[1..1]	±		158
	AvailableDate <AvlblDt>	[0..1]	±		158
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C14	159
	BalanceFrom <BalFr>	[1..1]	±		159
	BalanceTo <BalTo>	[1..1]	±		159
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		160
	SupplementaryData <SplmtryData>	[0..*]	±	C22	160

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 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 DescriptionUsageRule

Description must be used alone as the last resort.

C14 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.

C15 ISINGuideline

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

C16 ISINGuideline

When a ISIN code exist. 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 ISINPresenceRule

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

C19 OtherIdentificationPresenceRule

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

C20 OtherIdentificationPresenceRule

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

C21 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.

C22 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 **AdditionalParameters25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		141
	PreviousPartialConfirmationIdentification <PrvsPrtlConflId>	[0..1]	Text		141
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		141
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		141
	PoolIdentification <PoolId>	[0..1]	Text		141
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		141
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		141
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		142

6.4.1.1 PartialSettlement <PrtlSttlm>*Presence:* [0..1]*Definition:* Specifies partial settlement information.*Datatype:* "PartialSettlement2Code" on page 1808

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:* "RestrictedFINXMax16Text" on page 1902**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:* "RestrictedFINXMax16Text" on page 1902**6.4.1.4 AccountServicerTransactionIdentification <AcctSvcrTxId>***Presence:* [0..1]*Definition:* Unambiguous identification of the transaction as known by the account servicer.*Datatype:* "RestrictedFINXMax16Text" on page 1902**6.4.1.5 PoolIdentification <PoolId>***Presence:* [0..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "RestrictedFINXMax16Text" on page 1902**6.4.1.6 CorporateActionEventIdentification <CorpActnEvtId>***Presence:* [0..1]*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.*Datatype:* "RestrictedFINXMax16Text" on page 1902**6.4.1.7 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: "RestrictedFINXMax16Text" on page 1902

6.4.1.8 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: "RestrictedFINXMax16Text" on page 1902

6.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains one of the following elements (see "PartyIdentification136Choice" on page 1392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1392
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1392

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 "SecuritiesAccount30" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

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 "SafekeepingPlaceFormat39Choice" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	±		1446
Or	Country <Ctry>	[1..1]	CodeSet	C6	1447
Or	TypeAndIdentification <TpAndId>	[1..1]			1447
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1447
	Identification <Id>	[1..1]	IdentifierSet	C2	1448
Or}	Proprietary <Prtry>	[1..1]	±		1448

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"](#), [C12 "DescriptionUsageRule"](#), [C15 "ISINGuideline"](#), [C17 "ISINPresenceRule"](#), [C19 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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", C21 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following
FinancialInstrumentAttributes95 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		146
	DayCountBasis <DayCntBsis>	[0..1]	±		146
	RegistrationForm <RegnForm>	[0..1]	±		147
	PaymentFrequency <PmtFrqcy>	[0..1]	±		147
	PaymentStatus <PmtSts>	[0..1]	±		147
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		147
	ClassificationType <ClssfctnTp>	[0..1]	±		148
	OptionStyle <OptnStyle>	[0..1]	±		148
	OptionType <OptnTp>	[0..1]	±		148
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	149
	CouponDate <CpnDt>	[0..1]	Date		149
	ExpiryDate <XpryDt>	[0..1]	Date		149
	FloatingRateFixingDate <FltgRateFvgDt>	[0..1]	Date		149
	MaturityDate <MtrtyDt>	[0..1]	Date		149
	IssueDate <IsseDt>	[0..1]	Date		149
	NextCallableDate <NxtClblDt>	[0..1]	Date		149
	PutableDate <PutblDt>	[0..1]	Date		150
	DatedDate <DtdDt>	[0..1]	Date		150
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		150
	PreviousFactor <PrvsFctr>	[0..1]	Rate		150
	CurrentFactor <CurFctr>	[0..1]	Rate		150
	NextFactor <NxtFctr>	[0..1]	Rate		150
	InterestRate <IntrstRate>	[0..1]	Rate		150
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		151
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		151
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		151
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		151
	PoolNumber <PoolNb>	[0..1]	±		151
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		151
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		152

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CallableIndicator <CllblInd>	[0..1]	Indicator		152
	PutableIndicator <PutblInd>	[0..1]	Indicator		152
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		152
	ExercisePrice <ExrcPric>	[0..1]	±		153
	SubscriptionPrice <SbcptPric>	[0..1]	±		153
	ConversionPrice <ConvsPric>	[0..1]	±		153
	StrikePrice <StrkPric>	[0..1]	±		153
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		154
	ContractSize <CtrctSz>	[0..1]	±		154
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C11, C13, C16, C18, C20	154
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		155

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.

6.4.6.1 PlaceOfListing <PlcOfListg>

Presence: [0..1]

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

PlaceOfListing <PlcOfListg> contains one of the following elements (see "MarketIdentification4Choice" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1228
Or}	Description <Desc>	[1..1]	Text		1228

6.4.6.2 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 ["InterestComputationMethodFormat5Choice"](#) on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1335
Or}	Proprietary <Prtry>	[1..1]	±		1338

6.4.6.3 RegistrationForm <RegnForm>

Presence: [0..1]

Definition: Specifies the form, this is, ownership, of the security.

RegistrationForm <RegnForm> contains one of the following elements (see ["FormOfSecurity7Choice"](#) on page 1284 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1284
Or}	Proprietary <Prtry>	[1..1]	±		1285

6.4.6.4 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the frequency of an interest payment.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see ["Frequency27Choice"](#) on page 1299 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

6.4.6.5 PaymentStatus <PmtSts>

Presence: [0..1]

Definition: Status of payment of a security at a particular time.

PaymentStatus <PmtSts> contains one of the following elements (see ["SecuritiesPaymentStatus6Choice"](#) on page 1563 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1564
Or}	Proprietary <Prtry>	[1..1]	±		1564

6.4.6.6 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 elements (see "Frequency27Choice" on page 1299 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

6.4.6.7 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 "ClassificationType33Choice" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1334
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1334

6.4.6.8 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 "OptionStyle9Choice" on page 1333 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333

6.4.6.9 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 elements (see "OptionType7Choice" on page 1284 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1284
Or}	Proprietary <Prtry>	[1..1]	±		1284

6.4.6.10 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1768

Constraints

- **ActiveOrHistoricCurrency**

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

6.4.6.11 CouponDate <CpnDt>

Presence: [0..1]

Definition: Next payment date of an interest bearing financial instrument.

Datatype: "ISODate" on page 1893

6.4.6.12 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which a privilege expires.

Datatype: "ISODate" on page 1893

6.4.6.13 FloatingRateFixingDate <FltgRateFvgDt>

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 1893

6.4.6.14 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: "ISODate" on page 1893

6.4.6.15 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date at which the security was made available.

Datatype: "ISODate" on page 1893

6.4.6.16 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 1893

6.4.6.17 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 1893

6.4.6.18 DatedDate <DtdDt>

Presence: [0..1]

Definition: First date at which a security begins to accrue interest.

Datatype: "ISODate" on page 1893

6.4.6.19 FirstPaymentDate <FrstPmtDt>

Presence: [0..1]

Definition: Date at which the first interest payment is due to holders of the security.

Datatype: "ISODate" on page 1893

6.4.6.20 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 1897

6.4.6.21 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 1897

6.4.6.22 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 1897

6.4.6.23 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 1897

6.4.6.24 YieldToMaturityRate <YldToMtrtyRate>*Presence:* [0..1]*Definition:* Rate of return anticipated on a bond when held until maturity date.*Datatype:* "PercentageRate" on page 1897**6.4.6.25 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 1897**6.4.6.26 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 1897**6.4.6.27 CouponAttachedNumber <CpnAttchdNb>***Presence:* [0..1]*Definition:* Number of the coupon attached to the physical security.**CouponAttachedNumber <CpnAttchdNb>** contains one of the following elements (see "Number23Choice" on page 1283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1283
Or}	Long <Lng>	[1..1]	±		1283

6.4.6.28 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 "GenericIdentification39" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1344
	Issuer <Issr>	[0..1]	Text		1344

6.4.6.29 QuantityBreakdown <QtyBrkdwn>*Presence:* [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown33](#)" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1433
	LotQuantity <LotQty>	[0..1]	±		1433

6.4.6.30 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 1896):

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

6.4.6.31 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 1896):

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

6.4.6.32 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 1896):

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

6.4.6.33 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 "PriceType5Choice" on page 1428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1428
Or}	Indicative <Indctv>	[1..1]	±		1429

6.4.6.34 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 "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

6.4.6.35 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 "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

6.4.6.36 ConversionPrice <ConvsPric>

Presence: [0..1]

Definition: Price of one target security in the conversion.

ConversionPrice <ConvsPric> contains the following elements (see "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

6.4.6.37 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 "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

6.4.6.38 MinimumNominalQuantity <MinNmnlQty>

Presence: [0..1]

Definition: Minimum nominal quantity of financial instrument.

MinimumNominalQuantity <MinNmnlQty> contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

6.4.6.39 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 "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

6.4.6.40 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmld>

Presence: [0..*]

Definition: Identification of the underlying security.

Impacted by: C11 "DescriptionPresenceRule", C13 "DescriptionUsageRule", C16 "ISINGuideline", C18 "ISINPresenceRule", C20 "OtherIdentificationPresenceRule"

UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId> contains the following elements (see "SecurityIdentification32" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1451
	OtherIdentification <OthrlId>	[0..*]			1451
	Identification <Id>	[1..1]	Text		1451
	Suffix <Sfx>	[0..1]	Text		1451
	Type <Tp>	[1..1]	±		1451
	Description <Desc>	[0..1]	Text		1452

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

- **ISINPresenceRule**

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

```
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
```

6.4.6.41 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlIDtls>

Presence: [0..1]

Definition: Provides additional information about the financial instrument in narrative form.

Datatype: "RestrictedFINXMax350Text" on page 1903

6.4.7 IntraPositionDetails <IntraPosDtls>

Presence: [1..1]

Definition: Intra-position movement transaction details.

Impacted by: C4 "AdditionalDetailsRule", C6 "BalanceFromToRule"

IntraPositionDetails <IntraPosDtls> contains the following **IntraPositionDetails53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		156
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		157
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		157
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		157
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		158
	SettlementDate <SttlmDt>	[1..1]	±		158
	AvailableDate <AvlblDt>	[0..1]	±		158
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C14	159
	BalanceFrom <BalFr>	[1..1]	±		159
	BalanceTo <BalTo>	[1..1]	±		159
	InstructionProcessingAdditionalDetails <InstrPrgAddtlDtls>	[0..1]	Text		160

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 "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

6.4.7.2 SecuritiesSubBalanceIdentification <SctiesSubBalId>

Presence: [0..1]

Definition: Number identifying a Securities Sub balance Type for example restriction identification.

SecuritiesSubBalanceIdentification <SctiesSubBalId> contains the following elements (see "GenericIdentification39" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1344
	Issuer <Issr>	[0..1]	Text		1344

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 "AmountAndDirection55" on page 1100 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1100
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1101
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1101
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1101

6.4.7.4 PreviouslySettledQuantity <PrevslySttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument previously settled.

PreviouslySettledQuantity <PrevslySttldQty> contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

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 "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

6.4.7.8 CorporateActionEventType <CorpActnEvtTp>

Presence: [0..1]

Definition: Specifies the type of corporate event.

Impacted by: C14 "EventTypeRule"

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see "CorporateActionEventType101Choice" on page 1231 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1232
Or}	Proprietary <Prtry>	[1..1]	±		1238

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 "SecuritiesSubBalanceTypeAndQuantityBreakdown4" on page 1134 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1134
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1134

6.4.7.10 BalanceTo <BalTo>

Presence: [1..1]

Definition: Balance to which the securities are moving.

BalanceTo <BalTo> contains the following elements (see ["SecuritiesSubBalanceTypeAndQuantityBreakdown4"](#) on page 1134 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1134
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1134

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: ["RestrictedFINXMax350Text"](#) on page 1903

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: [C22 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.016.002.08**

IntraPositionMovementPostingReport002V08

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 IntraPositionMovementPostingReport002V08 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]	±		168
	StatementGeneralDetails <StmntGnlDtls>	[1..1]		C22	168
	ReportNumber <RptNb>	[0..1]	±		168
	QueryReference <QryRef>	[0..1]	Text		169
	StatementIdentification <StmntId>	[0..1]	Text		169
	StatementPeriod <StmntPrd>	[1..1]	±		169
	Frequency <Frqcy>	[0..1]	±		169
	UpdateType <UpdTp>	[0..1]	±		169
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		170
	AccountOwner <AcctOwnr>	[0..1]	±		170
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		170
	FinancialInstrument <FinInstrm>	[0..*]			170
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C10, C12, C15, C17, C19	173
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]		C3, C21	174
	PlaceOfListing <PlcOfListg>	[0..1]	±		176
	DayCountBasis <DayCntBsis>	[0..1]	±		176
	RegistrationForm <RegnForm>	[0..1]	±		177
	PaymentFrequency <PmtFrqcy>	[0..1]	±		177
	PaymentStatus <PmtSts>	[0..1]	±		177
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		177
	ClassificationType <ClssfctnTp>	[0..1]	±		178
	OptionStyle <OptnStyle>	[0..1]	±		178
	OptionType <OptnTp>	[0..1]	±		178
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	178
	CouponDate <CpnDt>	[0..1]	Date		179
	ExpiryDate <XpryDt>	[0..1]	Date		179
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		179

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	MaturityDate <MtrtyDt>	[0..1]	Date		179
	IssueDate <IsseDt>	[0..1]	Date		179
	NextCallableDate <NxtClblDt>	[0..1]	Date		179
	PutableDate <PutblDt>	[0..1]	Date		180
	DatedDate <DtdDt>	[0..1]	Date		180
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		180
	PreviousFactor <PrvsFctr>	[0..1]	Rate		180
	CurrentFactor <CurFctr>	[0..1]	Rate		180
	NextFactor <NxtFctr>	[0..1]	Rate		180
	InterestRate <IntrstRate>	[0..1]	Rate		180
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		180
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		181
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		181
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		181
	PoolNumber <PoolNb>	[0..1]	±		181
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		181
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		182
	CallableIndicator <ClblInd>	[0..1]	Indicator		182
	PutableIndicator <PutblInd>	[0..1]	Indicator		182
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		182
	ExercisePrice <ExrcPric>	[0..1]	±		183
	SubscriptionPrice <SbcptPric>	[0..1]	±		183
	ConversionPrice <ConvsvPric>	[0..1]	±		183
	StrikePrice <StrkPric>	[0..1]	±		183
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		184
	ContractSize <CtrctSz>	[0..1]	±		184
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C11, C13, C16, C18, C20	184
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		185
	SubBalance <SubBal>	[1..*]		C6	185

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		186
	BalanceFrom <BalFr>	[1..1]	±		187
	IntraPositionMovement <IntraPosMvmnt>	[1..*]		C4	187
	Identification <Id>	[0..1]	±		188
	SettledQuantity <SttldQty>	[1..1]	±		189
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		189
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		189
	SecuritiesSubBalanceIdentification <ScitiesSubBalld>	[0..1]	±		189
	BalanceTo <BalTo>	[1..1]	±		190
	SettlementDate <SttlmDt>	[1..1]	±		190
	AvailableDate <AvlblDt>	[0..1]	±		190
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		190
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C14	191
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		191
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		192
	SupplementaryData <SplmtryData>	[0..*]	±	C23	192

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

The SecuritiesBalanceType of BalanceFrom must be different from the SecuritiesBalanceType of BalanceTo.

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 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 DescriptionUsageRule

Description must be used alone as the last resort.

C14 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.

C15 ISINGuideline

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

C16 ISINGuideline

When a ISIN code exist. 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 ISINPresenceRule

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

C19 OtherIdentificationPresenceRule

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

C20 OtherIdentificationPresenceRule

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

C21 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.

C22 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.

C23 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 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1291
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1291

7.4.2 StatementGeneralDetails <StmtGnDtls>

Presence: [1..1]

Definition: General information related to the report.

Impacted by: C22 "ReportNumberRule"

StatementGeneralDetails <StmtGnDtls> contains the following **Statement81** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		168
	QueryReference <QryRef>	[0..1]	Text		169
	StatementIdentification <StmtId>	[0..1]	Text		169
	StatementPeriod <StmtPrd>	[1..1]	±		169
	Frequency <Frqcy>	[0..1]	±		169
	UpdateType <UpdTp>	[0..1]	±		169
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		170

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 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1344
Or}	Long <Lng>	[1..1]	Text		1344

7.4.2.2 QueryReference <QryRef>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax16Text" on page 1902

7.4.2.3 StatementIdentification <StmtId>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: "RestrictedFINXMax16Text" on page 1902

7.4.2.4 StatementPeriod <StmtPrd>

Presence: [1..1]

Definition: Period for the statement.

StatementPeriod <StmtPrd> contains one of the following elements (see "Period7Choice" on page 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateToDateTime <FrDtTmToDtTm>	[1..1]	±		1152
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1153

7.4.2.5 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "Frequency26Choice" on page 1300 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1300
Or}	Proprietary <Prtry>	[1..1]	±		1300

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 "UpdateType16Choice" on page 1297 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1297
Or}	Proprietary <Prtry>	[1..1]	±		1297

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 1896):

- *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 "PartyIdentification136Choice" on page 1392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1392
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1392

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 "SecuritiesAccount30" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

7.4.5 FinancialInstrument <FinInstrm>

Presence: [0..*]

Definition: Reporting per financial instrument.

FinancialInstrument <FinInstrm> contains the following **FinancialInstrumentDetails36** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C10, C12, C15, C17, C19	173
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]		C3, C21	174
	PlaceOfListing <PlcOfListg>	[0..1]	±		176
	DayCountBasis <DayCntBsis>	[0..1]	±		176
	RegistrationForm <RegnForm>	[0..1]	±		177
	PaymentFrequency <PmtFrqcy>	[0..1]	±		177
	PaymentStatus <PmtSts>	[0..1]	±		177
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		177
	ClassificationType <ClssfctnTp>	[0..1]	±		178
	OptionStyle <OptnStyle>	[0..1]	±		178
	OptionType <OptnTp>	[0..1]	±		178
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	178
	CouponDate <CpnDt>	[0..1]	Date		179
	ExpiryDate <XpryDt>	[0..1]	Date		179
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		179
	MaturityDate <MtrtyDt>	[0..1]	Date		179
	IssueDate <IssDt>	[0..1]	Date		179
	NextCallableDate <NxtClblDt>	[0..1]	Date		179
	PutableDate <PutblDt>	[0..1]	Date		180
	DatedDate <DtdDt>	[0..1]	Date		180
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		180
	PreviousFactor <PrvsFctr>	[0..1]	Rate		180
	CurrentFactor <CurFctr>	[0..1]	Rate		180
	NextFactor <NxtFctr>	[0..1]	Rate		180
	InterestRate <IntrstRate>	[0..1]	Rate		180
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		180
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		181
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		181

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		181
	PoolNumber <PoolNb>	[0..1]	±		181
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		181
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		182
	CallableIndicator <ClblInd>	[0..1]	Indicator		182
	PutableIndicator <PutblInd>	[0..1]	Indicator		182
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		182
	ExercisePrice <ExrcPric>	[0..1]	±		183
	SubscriptionPrice <SbcptPric>	[0..1]	±		183
	ConversionPrice <ConvsPric>	[0..1]	±		183
	StrikePrice <StrkPric>	[0..1]	±		183
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		184
	ContractSize <CtrctSz>	[0..1]	±		184
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C11, C13, C16, C18, C20	184
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		185
	SubBalance <SubBal>	[1..*]		C6	185
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		186
	BalanceFrom <BalFr>	[1..1]	±		187
	IntraPositionMovement <IntraPosMvmnt>	[1..*]		C4	187
	Identification <Id>	[0..1]	±		188
	SettledQuantity <SttldQty>	[1..1]	±		189
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		189
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		189
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		189
	BalanceTo <BalTo>	[1..1]	±		190
	SettlementDate <SttlmDt>	[1..1]	±		190
	AvailableDate <AvlblDt>	[0..1]	±		190
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		190

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C14	191
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		191
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		192
	SupplementaryData <SplmtryData>	[0..*]	±	C23	192

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", C12 "DescriptionUsageRule", C15 "ISINGuideline", C17 "ISINPresenceRule", C19 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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", C21 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following
FinancialInstrumentAttributes95 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		176
	DayCountBasis <DayCntBsis>	[0..1]	±		176
	RegistrationForm <RegnForm>	[0..1]	±		177
	PaymentFrequency <PmtFrqcy>	[0..1]	±		177
	PaymentStatus <PmtSts>	[0..1]	±		177
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		177
	ClassificationType <ClssfctnTp>	[0..1]	±		178
	OptionStyle <OptnStyle>	[0..1]	±		178
	OptionType <OptnTp>	[0..1]	±		178
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	178
	CouponDate <CpnDt>	[0..1]	Date		179
	ExpiryDate <XpryDt>	[0..1]	Date		179
	FloatingRateFixingDate <FltgRateFvgDt>	[0..1]	Date		179
	MaturityDate <MtrtyDt>	[0..1]	Date		179
	IssueDate <IsseDt>	[0..1]	Date		179
	NextCallableDate <NxtClblDt>	[0..1]	Date		179
	PutableDate <PutblDt>	[0..1]	Date		180
	DatedDate <DtdDt>	[0..1]	Date		180
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		180
	PreviousFactor <PrvsFctr>	[0..1]	Rate		180
	CurrentFactor <CurFctr>	[0..1]	Rate		180
	NextFactor <NxtFctr>	[0..1]	Rate		180
	InterestRate <IntrstRate>	[0..1]	Rate		180
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		180
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		181
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		181
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		181
	PoolNumber <PoolNb>	[0..1]	±		181
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		181
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		182

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CallableIndicator <CllblInd>	[0..1]	Indicator		182
	PutableIndicator <PutblInd>	[0..1]	Indicator		182
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		182
	ExercisePrice <ExrcPric>	[0..1]	±		183
	SubscriptionPrice <SbcptPric>	[0..1]	±		183
	ConversionPrice <ConvsPric>	[0..1]	±		183
	StrikePrice <StrkPric>	[0..1]	±		183
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		184
	ContractSize <CtrctSz>	[0..1]	±		184
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C11, C13, C16, C18, C20	184
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		185

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.

7.4.5.2.1 PlaceOfListing <PlcOfListg>

Presence: [0..1]

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

PlaceOfListing <PlcOfListg> contains one of the following elements (see "MarketIdentification4Choice" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1228
Or}	Description <Desc>	[1..1]	Text		1228

7.4.5.2.2 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 "InterestComputationMethodFormat5Choice" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1335
Or}	Proprietary <Prtry>	[1..1]	±		1338

7.4.5.2.3 RegistrationForm <RegnForm>

Presence: [0..1]

Definition: Specifies the form, this is, ownership, of the security.

RegistrationForm <RegnForm> contains one of the following elements (see "FormOfSecurity7Choice" on page 1284 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1284
Or}	Proprietary <Prtry>	[1..1]	±		1285

7.4.5.2.4 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the frequency of an interest payment.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "Frequency27Choice" on page 1299 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

7.4.5.2.5 PaymentStatus <PmtSts>

Presence: [0..1]

Definition: Status of payment of a security at a particular time.

PaymentStatus <PmtSts> contains one of the following elements (see "SecuritiesPaymentStatus6Choice" on page 1563 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1564
Or}	Proprietary <Prtry>	[1..1]	±		1564

7.4.5.2.6 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 elements (see "Frequency27Choice" on page 1299 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

7.4.5.2.7 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 "ClassificationType33Choice" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1334
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1334

7.4.5.2.8 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 "OptionStyle9Choice" on page 1333 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333

7.4.5.2.9 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 elements (see "OptionType7Choice" on page 1284 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1284
Or}	Proprietary <Prtry>	[1..1]	±		1284

7.4.5.2.10 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1768

Constraints

- **ActiveOrHistoricCurrency**

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

7.4.5.2.11 CouponDate <CpnDt>

Presence: [0..1]

Definition: Next payment date of an interest bearing financial instrument.

Datatype: "ISODate" on page 1893

7.4.5.2.12 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which a privilege expires.

Datatype: "ISODate" on page 1893

7.4.5.2.13 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 1893

7.4.5.2.14 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: "ISODate" on page 1893

7.4.5.2.15 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date at which the security was made available.

Datatype: "ISODate" on page 1893

7.4.5.2.16 NextCallableDate <NxtCllbDt>

Presence: [0..1]

Definition: Next date at which the issuer has the right to pay the security prior to maturity.

Datatype: "ISODate" on page 1893

7.4.5.2.17 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 1893

7.4.5.2.18 DatedDate <DtdDt>

Presence: [0..1]

Definition: First date at which a security begins to accrue interest.

Datatype: "ISODate" on page 1893

7.4.5.2.19 FirstPaymentDate <FrstPmtDt>

Presence: [0..1]

Definition: Date at which the first interest payment is due to holders of the security.

Datatype: "ISODate" on page 1893

7.4.5.2.20 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 1897

7.4.5.2.21 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 1897

7.4.5.2.22 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 1897

7.4.5.2.23 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 1897

7.4.5.2.24 YieldToMaturityRate <YldToMtrtyRate>

Presence: [0..1]

Definition: Rate of return anticipated on a bond when held until maturity date.

Datatype: "PercentageRate" on page 1897

7.4.5.2.25 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 1897

7.4.5.2.26 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 1897

7.4.5.2.27 CouponAttachedNumber <CpnAttchdNb>

Presence: [0..1]

Definition: Number of the coupon attached to the physical security.

CouponAttachedNumber <CpnAttchdNb> contains one of the following elements (see "Number23Choice" on page 1283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1283
Or}	Long <Lng>	[1..1]	±		1283

7.4.5.2.28 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 "GenericIdentification39" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1344
	Issuer <Issr>	[0..1]	Text		1344

7.4.5.2.29 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown33](#)" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1433
	LotQuantity <LotQty>	[0..1]	±		1433

7.4.5.2.30 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 1896):

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

7.4.5.2.31 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 1896):

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

7.4.5.2.32 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 1896):

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

7.4.5.2.33 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 "[PriceType5Choice](#)" on page 1428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1428
Or}	Indicative <Indctv>	[1..1]	±		1429

7.4.5.2.34 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 "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

7.4.5.2.35 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 "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

7.4.5.2.36 ConversionPrice <ConvsPric>*Presence:* [0..1]*Definition:* Price of one target security in the conversion.**ConversionPrice <ConvsPric>** contains the following elements (see "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

7.4.5.2.37 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 "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

7.4.5.2.38 MinimumNominalQuantity <MinNmnlQty>*Presence:* [0..1]*Definition:* Minimum nominal quantity of financial instrument.**MinimumNominalQuantity <MinNmnlQty>** contains one of the following elements (see "[FinancialInstrumentQuantity15Choice](#)" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

7.4.5.2.39 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 "[FinancialInstrumentQuantity15Choice](#)" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

7.4.5.2.40 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>*Presence:* [0..*]*Definition:* Identification of the underlying security.*Impacted by:* [C11 "DescriptionPresenceRule"](#), [C13 "DescriptionUsageRule"](#), [C16 "ISINGuideline"](#), [C18 "ISINPresenceRule"](#), [C20 "OtherIdentificationPresenceRule"](#)**UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>** contains the following elements (see "[SecurityIdentification32](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1451
	OtherIdentification <OthrId>	[0..*]			1451
	Identification <Id>	[1..1]	Text		1451
	Suffix <Sfx>	[0..1]	Text		1451
	Type <Tp>	[1..1]	±		1451
	Description <Desc>	[0..1]	Text		1452

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

- **ISINPresenceRule**

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

```
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
```

7.4.5.2.41 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>

Presence: [0..1]

Definition: Provides additional information about the financial instrument in narrative form.

Datatype: "RestrictedFINXMax350Text" on page 1903

7.4.5.3 SubBalance <SubBal>

Presence: [1..*]

Definition: Identification of the sub-balance.

Impacted by: C6 "BalanceFromToRule2"

SubBalance <SubBal> contains the following **IntraPositionDetails54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		186
	BalanceFrom <BalFr>	[1..1]	±		187
	IntraPositionMovement <IntraPosMvmnt>	[1..*]		C4	187
	Identification <Id>	[0..1]	±		188
	SettledQuantity <SttldQty>	[1..1]	±		189
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		189
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		189
	SecuritiesSubBalanceIdentification <SciesSubBalId>	[0..1]	±		189
	BalanceTo <BalTo>	[1..1]	±		190
	SettlementDate <SttlmDt>	[1..1]	±		190
	AvailableDate <AvlblDt>	[0..1]	±		190
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		190
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C14	191
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		191
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		192
	SupplementaryData <SplmtryData>	[0..*]	±	C23	192

Constraints

- **BalanceFromToRule2**

The SecuritiesBalanceType of BalanceFrom must be different from the SecuritiesBalanceType of BalanceTo.

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 "[SafekeepingPlaceFormat39Choice](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	±		1446
Or	Country <Ctry>	[1..1]	CodeSet	C6	1447
Or	TypeAndIdentification <TpAndId>	[1..1]			1447
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1447
	Identification <Id>	[1..1]	IdentifierSet	C2	1448
Or}	Proprietary <Prtry>	[1..1]	±		1448

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 "[SecuritiesBalanceType8Choice](#)" on page 1132 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1132
Or}	Proprietary <Prtry>	[1..1]	±		1134

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 **IntraPositionMovementDetails18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		188
	SettledQuantity <SttldQty>	[1..1]	±		189
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		189
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		189
	SecuritiesSubBalanceIdentification <SciesSubBalld>	[0..1]	±		189
	BalanceTo <BalTo>	[1..1]	±		190
	SettlementDate <SttldDt>	[1..1]	±		190
	AvailableDate <AvlblDt>	[0..1]	±		190
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		190
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C14	191
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		191
	InstructionProcessingAdditionalDetails <InstrPrpgAddtlDtls>	[0..1]	Text		192
	SupplementaryData <SplmtryData>	[0..*]	±	C23	192

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 "[References51Choice](#)" on page 1209 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1209
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1209
Or	PoolIdentification <Poolld>	[1..1]	Text		1209
Or	MarketInfrastructureTransactionIdentification <MktlnfrstrctrTxld>	[1..1]	Text		1210
Or}	ProcessorTransactionIdentification <PrctrTxld>	[1..1]	Text		1210

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 "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

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 "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

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 "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

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 "GenericIdentification39" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1344
	Issuer <Issr>	[0..1]	Text		1344

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 "SecuritiesBalanceType8Choice" on page 1132 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1132
Or}	Proprietary <Prtry>	[1..1]	±		1134

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

7.4.5.3.3.9 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: "ISODatetime" on page 1893

7.4.5.3.3.10 CorporateActionEventType <CorpActnEvtTp>

Presence: [0..1]

Definition: Specifies the type of corporate event.

Impacted by: C14 "EventTypeRule"

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see "CorporateActionEventType101Choice" on page 1231 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1232
Or}	Proprietary <Prtry>	[1..1]	±		1238

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 "AmountAndDirection55" on page 1100 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1100
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1101
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1101
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1101

7.4.5.3.3.12 InstructionProcessingAdditionalDetails <InstrPrcgAddtIDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: "RestrictedFINXMax350Text" on page 1903

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: C23 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.017.002.10**

SecuritiesTransactionPostingReport002V10

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 SecuritiesTransactionPostingReport002V10 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	
	Pagination <Pgntn>	[1..1]	±		205
	StatementGeneralDetails <StmntGnlDtls>	[1..1]		C23	205
	ReportNumber <RptNb>	[0..1]	±		206
	QueryReference <QryRef>	[0..1]	Text		206
	StatementIdentification <StmntId>	[0..1]	Text		207
	StatementPeriod <StmntPrd>	[1..1]	±		207
	Frequency <Frqcy>	[0..1]	±		207
	UpdateType <UpdTp>	[0..1]	±		207
	StatementBasis <StmntBsis>	[1..1]	±		207
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		208
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		208
	AccountOwner <AcctOwnr>	[0..1]	±		208
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		208
	IntermediaryInformation <IntrmyInf>	[0..10]	±		209
	FinancialInstrumentDetails <FinInstrmDtls>	[0..*]			209
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C12, C13, C17	212
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]			213
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		213
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		213
	ClassType <ClsTp>	[0..1]	Text		213
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		214
	ClassificationType <ClssfctnTp>	[0..1]	±		214
	PriceDetails <PricDtls>	[0..1]	±	C33	214
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	215
	OpeningBalance <OpngBal>	[0..1]	±	C27	216

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ClosingBalance <ClsgBal>	[0..1]	±	C28	216
	Transaction <Tx>	[1..*]		C15	216
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		219
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		219
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		219
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		220
	Tradeldentification <TradId>	[0..*]	Text		220
	PoolIdentification <PoolId>	[0..1]	Text		220
	CommonIdentification <CmonId>	[0..1]	Text		220
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		220
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		220
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		220
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		221
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		221
	MasterReference <MstrRef>	[0..1]	Text		221
	ClientReference <ClntRef>	[0..1]	±		221
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		222
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		222
	TransactionDetails <TxDtls>	[0..1]		C2, C22, C31, C32	222
	TransactionActivity <TxActvty>	[1..1]	±		226
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		226
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		227
	Payment <Pmt>	[1..1]	CodeSet		227
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C26	227
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		228
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	229
	PlaceOfClearing <PlcOfClr>	[0..1]	±		229
	PostingQuantity <PstngQty>	[1..1]	±		229
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C16	230

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PostingAmount <PstngAmt>	[0..1]	±		230
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		230
	TradeDate <TradDt>	[0..1]	±		230
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		231
	SettlementDate <SttlmDt>	[0..1]	±		231
	ValueDate <ValDt>	[0..1]	±		231
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		232
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		232
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C18, C19, C20, C21	232
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C18, C19, C20, C21	233
	ReversalIndicator <RvslInd>	[0..1]	Indicator		234
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		234
	SupplementaryData <SplmtryData>	[0..*]	±	C30	234
	SubAccountDetails <SubAcctDtls>	[0..*]			235
	AccountOwner <AcctOwnr>	[0..1]	±		238
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		238
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		238
	FinancialInstrumentDetails <FinInstrmDtls>	[0..*]			238
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C12, C13, C17	241
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]			242
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		242
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		242
	ClassType <ClsstTp>	[0..1]	Text		242
	DistributionPolicy <DstrbtpPlcy>	[0..1]	CodeSet		242
	ClassificationType <ClsstfctnTp>	[0..1]	±		243
	PriceDetails <PricDtls>	[0..1]	±	C33	243
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	244

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	OpeningBalance <OpngBal>	[0..1]	±	C27	245
	ClosingBalance <ClsgBal>	[0..1]	±	C28	245
	Transaction <Tx>	[1..*]		C15	245
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		248
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		248
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		248
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		249
	Tradeldentification <TradId>	[0..*]	Text		249
	PoolIdentification <PoolId>	[0..1]	Text		249
	CommonIdentification <CmonId>	[0..1]	Text		249
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		249
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		249
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		249
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		250
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		250
	MasterReference <MstrRef>	[0..1]	Text		250
	ClientReference <ClntRef>	[0..1]	±		250
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		251
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		251
	TransactionDetails <TxDtls>	[0..1]		C2, C22, C31, C32	251
	TransactionActivity <TxActvty>	[1..1]	±		255
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		255
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		256
	Payment <Pmt>	[1..1]	CodeSet		256
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C26	256
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		257
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	258
	PlaceOfClearing <PlcOfClr>	[0..1]	±		258
	PostingQuantity <PstngQty>	[1..1]	±		258

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C16	259
	PostingAmount <PstngAmt>	[0..1]	±		259
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		259
	TradeDate <TradDt>	[0..1]	±		259
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		260
	SettlementDate <SttlmDt>	[0..1]	±		260
	ValueDate <ValDt>	[0..1]	±		260
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		261
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		261
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C18, C19, C20, C21	261
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C18, C19, C20, C21	262
	ReversalIndicator <RvslInd>	[0..1]	Indicator		263
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		263
	SupplementaryData <SplmtryData>	[0..*]	±	C30	263

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 a ISIN code exist. 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.

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 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1291
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1291

8.4.2 StatementGeneralDetails <StmntGnIDtls>

Presence: [1..1]

Definition: Provides general information to the report.

Impacted by: [C23 "ReportNumberRule"](#)

StatementGeneralDetails <StmntGnlDtls> contains the following **Statement82** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		206
	QueryReference <QryRef>	[0..1]	Text		206
	StatementIdentification <StmntId>	[0..1]	Text		207
	StatementPeriod <StmntPrd>	[1..1]	±		207
	Frequency <Frqcy>	[0..1]	±		207
	UpdateType <UpdTp>	[0..1]	±		207
	StatementBasis <StmntBsis>	[1..1]	±		207
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		208
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		208

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 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1344
Or}	Long <Lng>	[1..1]	Text		1344

8.4.2.2 QueryReference <QryRef>

Presence: [0..1]

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

Datatype: ["RestrictedFINXMax16Text"](#) on page 1902

8.4.2.3 StatementIdentification <Stmtd>*Presence:* [0..1]*Definition:* Reference common to all pages of a statement.*Datatype:* "RestrictedFINXMax16Text" on page 1902**8.4.2.4 StatementPeriod <StmtdPrd>***Presence:* [1..1]*Definition:* Period for the statement.**StatementPeriod <StmtdPrd>** contains one of the following elements (see "Period7Choice" on page 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateToDateTime <FrDtTmToDtTm>	[1..1]	±		1152
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1153

8.4.2.5 Frequency <Frqcy>*Presence:* [0..1]*Definition:* Frequency of the statement.**Frequency <Frqcy>** contains one of the following elements (see "Frequency26Choice" on page 1300 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1300
Or}	Proprietary <Prtry>	[1..1]	±		1300

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 "UpdateType16Choice" on page 1297 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1297
Or}	Proprietary <Prtry>	[1..1]	±		1297

8.4.2.7 StatementBasis <StmtdBsis>*Presence:* [1..1]*Definition:* Type of balance on which the statement is prepared.

StatementBasis <StmntBsis> contains one of the following elements (see "[StatementBasis12Choice](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1548
Or}	Proprietary <Prtry>	[1..1]	±		1548

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 1896):

- *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 1896):

- *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 "[PartyIdentification156](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "[SecuritiesAccount40](#)" on page 1045 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
	Designation <Dsgnt>	[0..1]	Text		1046

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 elements (see "[Intermediary45](#)" on page 1393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1393
	Role <Role>	[0..1]	±		1393
	Account <Acct>	[0..1]	±		1393

8.4.6 FinancialInstrumentDetails <FinInstrmDtls>

Presence: [0..*]

Definition: Reporting per financial instrument.

FinancialInstrumentDetails <FinInstrmDtls> contains the following **FinancialInstrumentDetails37** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C12, C13, C17	212
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]			213
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		213
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		213
	ClassType <ClssTp>	[0..1]	Text		213
	DistributionPolicy <Dstrbtpcy>	[0..1]	CodeSet		214
	ClassificationType <ClssfctnTp>	[0..1]	±		214
	PriceDetails <PricDtls>	[0..1]	±	C33	214
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	215
	OpeningBalance <OpngBal>	[0..1]	±	C27	216
	ClosingBalance <ClsgBal>	[0..1]	±	C28	216
	Transaction <Tx>	[1..*]		C15	216
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		219
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		219
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		219
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		220
	TradeIdentification <TradId>	[0..*]	Text		220
	PoolIdentification <PoolId>	[0..1]	Text		220
	CommonIdentification <CmonId>	[0..1]	Text		220
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		220
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		220
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		220
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		221
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		221
	MasterReference <MstrRef>	[0..1]	Text		221

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClientReference <ClntRef>	[0..1]	±		221
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		222
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		222
	TransactionDetails <TxDtls>	[0..1]		C2, C22, C31, C32	222
	TransactionActivity <TxActvty>	[1..1]	±		226
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		226
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		227
	Payment <Pmt>	[1..1]	CodeSet		227
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C26	227
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		228
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	229
	PlaceOfClearing <PlcOfClr>	[0..1]	±		229
	PostingQuantity <PstngQty>	[1..1]	±		229
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C16	230
	PostingAmount <PstngAmt>	[0..1]	±		230
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		230
	TradeDate <TradDt>	[0..1]	±		230
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		231
	SettlementDate <SttlmDt>	[0..1]	±		231
	ValueDate <ValDt>	[0..1]	±		231
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		232
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		232
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C18, C19, C20, C21	232
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C18, C19, C20, C21	233
	ReversalIndicator <RvslInd>	[0..1]	Indicator		234
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		234
	SupplementaryData <SplmtryData>	[0..*]	±	C30	234

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 "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

• **ISINPresenceRule**

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

```

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 **FinancialInstrument76** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		213
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		213
	ClassType <ClsTp>	[0..1]	Text		213
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		214
	ClassificationType <ClssfctnTp>	[0..1]	±		214

8.4.6.2.1 SupplementaryIdentification <SplmtryId>

Presence: [0..1]

Definition: Additional information about a financial instrument to help identify the instrument.

Datatype: "RestrictedFINXMax35Text" on page 1904

8.4.6.2.2 SecuritiesForm <SctiesForm>

Presence: [0..1]

Definition: Specifies the form, that is, ownership, of the security.

Datatype: "FormOfSecurity1Code" on page 1797

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.

8.4.6.2.3 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: "RestrictedFINXMax35Text" on page 1904

8.4.6.2.4 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 1784

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.

8.4.6.2.5 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 "SecurityClassificationType3Choice" on page 1285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CFI <CFI>	[1..1]	IdentifierSet		1285
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1285

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 "PriceInformation24" on page 1419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1419
{Or	Code <Cd>	[1..1]	CodeSet		1420
Or}	Proprietary <Prtry>	[1..1]	±		1421
	ValueType <ValTp>	[1..1]	±		1421
	Value <Val>	[1..1]			1421
{Or	Rate <Rate>	[1..1]	Rate		1422
Or	Amount <Amt>	[1..1]	Amount	C3	1422
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1422
	SourceOfPrice <SrcOfPric>	[0..1]			1422
	Identification <Id>	[0..1]	±		1423
	Type <Tp>	[1..1]			1423
{Or	Code <Cd>	[1..1]	CodeSet		1423
Or}	Proprietary <Prtry>	[1..1]	±		1424
	QuotationDate <QtnDt>	[0..1]	±		1424

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 "SafeKeepingPlace4" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

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 "OpeningBalance4" on page 1129 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1130
	OpeningBalance <OpngBal>	[1..1]	±		1130

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 "ClosingBalance4" on page 1129 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1129
	ClosingBalance <ClsgBal>	[1..1]	±		1129

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 <Tx> contains the following Transaction113 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		219
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		219
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		219
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		220
	TradeIdentification <TradId>	[0..*]	Text		220
	PoolIdentification <PoolId>	[0..1]	Text		220
	CommonIdentification <CmonId>	[0..1]	Text		220
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		220
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		220
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		220
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		221
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		221
	MasterReference <MstrRef>	[0..1]	Text		221
	ClientReference <ClntRef>	[0..1]	±		221
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		222
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		222
	TransactionDetails <TxDtIs>	[0..1]		C2, C22, C31, C32	222
	TransactionActivity <TxActvty>	[1..1]	±		226
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		226
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		227
	Payment <Pmt>	[1..1]	CodeSet		227
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C26	227
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		228
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	229
	PlaceOfClearing <PlcOfClr>	[0..1]	±		229
	PostingQuantity <PstngQty>	[1..1]	±		229

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C16	230
	PostingAmount <PstngAmt>	[0..1]	±		230
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		230
	TradeDate <TradDt>	[0..1]	±		230
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		231
	SettlementDate <SttlmDt>	[0..1]	±		231
	ValueDate <ValDt>	[0..1]	±		231
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		232
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		232
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C18, C19, C20, C21	232
	ReceivingSettlementParties <RcvGSttlmPties>	[0..1]	±	C18, C19, C20, C21	233
	ReversalIndicator <RvslInd>	[0..1]	Indicator		234
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		234
	SupplementaryData <SplmtryData>	[0..*]	±	C30	234

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: "RestrictedFINXMax16Text" on page 1902

8.4.6.7.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

8.4.6.7.4 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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax52Text" on page 1904

8.4.6.7.6 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

8.4.6.7.9 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: "RestrictedFINXMax16Text" on page 1902

8.4.6.7.10 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

Definition: Unique reference identifying the triparty collateral management transaction from the client's point of view.

Datatype: "RestrictedFINXMax16Text" on page 1902

8.4.6.7.11 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: "RestrictedFINXMax16Text" on page 1902

8.4.6.7.12 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax35Text" on page 1904

8.4.6.7.14 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 ["AdditionalReference12"](#) on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1279
	ReferenceIssuer <RefIssr>	[0..1]			1279
	Party <Pty>	[1..1]			1280
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1280
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1281
Or}	NameAndAddress <NmAndAdr>	[1..1]			1281
	Name <Nm>	[1..1]	Text		1281
	Address <Adr>	[0..1]			1281
	AddressLine <AdrLine>	[0..2]	Text		1282
	PostCode <PstCd>	[0..1]	Text		1282
	TownName <TwnNm>	[0..1]	Text		1282
	Country <Ctry>	[1..1]	CodeSet	C6	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282
	MessageName <MsgNm>	[0..1]	Text		1283

8.4.6.7.15 AccountOwnerLegIdentification <AcctOwnrLegId>

Presence: [0..1]

Definition: Unique technical identifier for the instance of the leg within a switch.

Datatype: ["RestrictedFINXMax35Text"](#) on page 1904

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: ["RestrictedFINXMax35Text"](#) on page 1904

8.4.6.7.17 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: [C2 "AdditionalDetailsRule"](#), [C22 "PostingAmountRule"](#), [C31 "TwoLegTransactionOpeningClosing1Rule"](#), [C32 "TwoLegTransactionOpeningClosing2Rule"](#)

TransactionDetails <TxDtIs> contains the following **TransactionDetails131** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		226
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		226
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		227
	Payment <Pmt>	[1..1]	CodeSet		227
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C26	227
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		228
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	229
	PlaceOfClearing <PlcOfClr>	[0..1]	±		229
	PostingQuantity <PstngQty>	[1..1]	±		229
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C16	230
	PostingAmount <PstngAmt>	[0..1]	±		230
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		230
	TradeDate <TradDt>	[0..1]	±		230
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		231
	SettlementDate <SttlmDt>	[0..1]	±		231
	ValueDate <ValDt>	[0..1]	±		231
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		232
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		232
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C18, C19, C20, C21	232
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C18, C19, C20, C21	233
	ReversalIndicator <RvslInd>	[0..1]	Indicator		234
	TransactionAdditionalDetails <TxAddtlDtIs>	[0..1]	Text		234

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 "TransactionActivity4Choice" on page 1755 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1755
Or}	Proprietary <Prtry>	[1..1]	±		1755

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 "SettlementOrCorporateActionEvent33Choice" on page 1230 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1230
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1230

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 1827

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 1781

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 "SettlementDetails162" on page 1530 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1530
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1531
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1531
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		1531
	Registration <Regn>	[0..1]			1532
{Or	Code <Cd>	[1..1]	CodeSet		1532
Or}	Proprietary <Prtry>	[1..1]	±		1532
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1532
	CashClearingSystem <CshClrSys>	[0..1]	±		1533
	TaxCapacity <TaxCpcty>	[0..1]	±		1533
	RepurchaseType <RpTp>	[0..1]	±		1533
	MarketClientSide <MktClntSd>	[0..1]	±		1533
	BlockTrade <BlckTrad>	[0..1]	±		1534
	LegalRestrictions <LglRstrctns>	[0..1]	±		1534
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1534
	NettingEligibility <NetgElgblty>	[0..1]	±		1534
	CCPEligibility <CCPElgbly>	[0..1]	±		1535
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1535
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1535

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 "[PlaceOfTradeIdentification2](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C28	1227
	LEI <LEI>	[0..1]	IdentifierSet		1228

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 "[SafeKeepingPlace4](#)" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

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 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1152
	LEI <LEI>	[0..1]	IdentifierSet		1152

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 "[Quantity10Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

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 1896

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 "[AmountAndDirection18](#)" on page 1104 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1104
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1104

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 "[AmountAndDirection59](#)" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 ["TradeDate9Choice"](#) on page 1157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 ["SettlementDate20Choice"](#) on page 1156 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1156
Or}	DateCode <DtCd>	[1..1]	±		1157

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

8.4.6.7.17.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>*Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* "ISODatetime" on page 1893**8.4.6.7.17.18 MatchedStatusTimeStamp <MtchdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is matched.*Datatype:* "ISODatetime" on page 1893**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 "SettlementParties90" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1389
	Identification <Id>	[1..1]			1389
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1389
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1389
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390
	ProcessingIdentification <Prcgld>	[0..1]	Text		1390
	Party1 <Pty1>	[0..1]	±		1390
	Party2 <Pty2>	[0..1]	±		1390
	Party3 <Pty3>	[0..1]	±		1391
	Party4 <Pty4>	[0..1]	±		1391
	Party5 <Pty5>	[0..1]	±		1391

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 ["SettlementParties90"](#) on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1389
	Identification <Id>	[1..1]			1389
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1389
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1389
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390
	ProcessingIdentification <PrcgId>	[0..1]	Text		1390
	Party1 <Pty1>	[0..1]	±		1390
	Party2 <Pty2>	[0..1]	±		1390
	Party3 <Pty3>	[0..1]	±		1391
	Party4 <Pty4>	[0..1]	±		1391
	Party5 <Pty5>	[0..1]	±		1391

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 1896):

- *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: ["RestrictedFINXMax350Text"](#) on page 1903

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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 **SubAccountIdentification61** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		238
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		238
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		238
	FinancialInstrumentDetails <FinInstrmDtls>	[0..*]			238
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C12, C13, C17	241
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]			242
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		242
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		242
	ClassType <ClsTp>	[0..1]	Text		242
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		242
	ClassificationType <ClssfctnTp>	[0..1]	±		243
	PriceDetails <PricDtls>	[0..1]	±	C33	243
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	244
	OpeningBalance <OpngBal>	[0..1]	±	C27	245
	ClosingBalance <ClsgBal>	[0..1]	±	C28	245
	Transaction <Tx>	[1..*]		C15	245
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		248
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		248
	MarketInfrastructureTransactionIdentification <MktInfstrctrTxId>	[0..1]	Text		248
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		249
	TradeIdentification <TradId>	[0..*]	Text		249
	PoolIdentification <PoolId>	[0..1]	Text		249
	CommonIdentification <CmonId>	[0..1]	Text		249
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		249
	TripartyAgentServiceProviderCollateralTransaction Identification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		249
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		249

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		250
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		250
	MasterReference <MstrRef>	[0..1]	Text		250
	ClientReference <ClntRef>	[0..1]	±		250
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		251
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		251
	TransactionDetails <TxDtls>	[0..1]		C2, C22, C31, C32	251
	TransactionActivity <TxActvty>	[1..1]	±		255
	SettlementTransactionOrCorporateActionEventTy pe <SttlmTxOrCorpActnEvtTp>	[0..1]	±		255
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		256
	Payment <Pmt>	[1..1]	CodeSet		256
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C26	256
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		257
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	258
	PlaceOfClearing <PlcOfClr>	[0..1]	±		258
	PostingQuantity <PstngQty>	[1..1]	±		258
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C16	259
	PostingAmount <PstngAmt>	[0..1]	±		259
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		259
	TradeDate <TradDt>	[0..1]	±		259
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		260
	SettlementDate <SttlmDt>	[0..1]	±		260
	ValueDate <ValDt>	[0..1]	±		260
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		261
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		261
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C18, C19, C20, C21	261
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C18, C19,	262

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
				C20, C21	
	ReversalIndicator <RvsInd>	[0..1]	Indicator		263
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		263
	SupplementaryData <SplmtryData>	[0..*]	±	C30	263

8.4.7.1 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification156](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "[SecuritiesAccount34](#)" on page 1048 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1049
	Type <Tp>	[0..1]	±		1049
	Name <Nm>	[0..1]	Text		1049

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 1896):

- *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 **FinancialInstrumentDetails37** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C12, C13, C17	241
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]			242
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		242
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		242
	ClassType <ClssTp>	[0..1]	Text		242
	DistributionPolicy <Dstrbtpcy>	[0..1]	CodeSet		242
	ClassificationType <ClssfctnTp>	[0..1]	±		243
	PriceDetails <PricDtls>	[0..1]	±	C33	243
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	244
	OpeningBalance <OpngBal>	[0..1]	±	C27	245
	ClosingBalance <ClsgBal>	[0..1]	±	C28	245
	Transaction <Tx>	[1..*]		C15	245
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		248
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		248
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		248
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		249
	TradeIdentification <TradId>	[0..*]	Text		249
	PoolIdentification <PoolId>	[0..1]	Text		249
	CommonIdentification <CmonId>	[0..1]	Text		249
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		249
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		249
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		249
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		250
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		250
	MasterReference <MstrRef>	[0..1]	Text		250

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClientReference <CIntRef>	[0..1]	±		250
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		251
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		251
	TransactionDetails <TxDtls>	[0..1]		C2, C22, C31, C32	251
	TransactionActivity <TxActvty>	[1..1]	±		255
	SettlementTransactionOrCorporateActionEvent <SttlmTxOrCorpActnEvtTp>	[0..1]	±		255
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		256
	Payment <Pmt>	[1..1]	CodeSet		256
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C26	256
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		257
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	258
	PlaceOfClearing <PlcOfClr>	[0..1]	±		258
	PostingQuantity <PstngQty>	[1..1]	±		258
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C16	259
	PostingAmount <PstngAmt>	[0..1]	±		259
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		259
	TradeDate <TradDt>	[0..1]	±		259
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		260
	SettlementDate <SttlmDt>	[0..1]	±		260
	ValueDate <ValDt>	[0..1]	±		260
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		261
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		261
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C18, C19, C20, C21	261
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C18, C19, C20, C21	262
	ReversalIndicator <RvslInd>	[0..1]	Indicator		263
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		263
	SupplementaryData <SplmtryData>	[0..*]	±	C30	263

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 "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```

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 **FinancialInstrument76** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		242
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		242
	ClassType <ClssTp>	[0..1]	Text		242
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		242
	ClassificationType <ClssfctnTp>	[0..1]	±		243

8.4.7.4.2.1 SupplementaryIdentification <SplmtryId>

Presence: [0..1]

Definition: Additional information about a financial instrument to help identify the instrument.

Datatype: "RestrictedFINXMax35Text" on page 1904

8.4.7.4.2.2 SecuritiesForm <ScitiesForm>

Presence: [0..1]

Definition: Specifies the form, that is, ownership, of the security.

Datatype: "FormOfSecurity1Code" on page 1797

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.

8.4.7.4.2.3 ClassType <ClssTp>

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: "RestrictedFINXMax35Text" on page 1904

8.4.7.4.2.4 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 1784

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.

8.4.7.4.2.5 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 "SecurityClassificationType3Choice" on page 1285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CFI <CFI>	[1..1]	IdentifierSet		1285
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1285

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 "PriceInformation24" on page 1419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1419
{Or	Code <Cd>	[1..1]	CodeSet		1420
Or}	Proprietary <Prtry>	[1..1]	±		1421
	ValueType <ValTp>	[1..1]	±		1421
	Value <Val>	[1..1]			1421
{Or	Rate <Rate>	[1..1]	Rate		1422
Or	Amount <Amt>	[1..1]	Amount	C3	1422
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1422
	SourceOfPrice <SrcOfPric>	[0..1]			1422
	Identification <Id>	[0..1]	±		1423
	Type <Tp>	[1..1]			1423
{Or	Code <Cd>	[1..1]	CodeSet		1423
Or}	Proprietary <Prtry>	[1..1]	±		1424
	QuotationDate <QtnDt>	[0..1]	±		1424

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 "SafeKeepingPlace4" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

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 "OpeningBalance4" on page 1129 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1130
	OpeningBalance <OpngBal>	[1..1]	±		1130

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 "ClosingBalance4" on page 1129 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1129
	ClosingBalance <ClsgBal>	[1..1]	±		1129

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 <Tx> contains the following Transaction113 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		248
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		248
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		248
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		249
	TradeIdentification <TradId>	[0..*]	Text		249
	PoolIdentification <PoolId>	[0..1]	Text		249
	CommonIdentification <CmonId>	[0..1]	Text		249
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		249
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		249
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		249
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		250
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		250
	MasterReference <MstrRef>	[0..1]	Text		250
	ClientReference <ClntRef>	[0..1]	±		250
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		251
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		251
	TransactionDetails <TxDtIs>	[0..1]		C2, C22, C31, C32	251
	TransactionActivity <TxActvty>	[1..1]	±		255
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		255
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		256
	Payment <Pmt>	[1..1]	CodeSet		256
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C26	256
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		257
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	258
	PlaceOfClearing <PlcOfClr>	[0..1]	±		258
	PostingQuantity <PstngQty>	[1..1]	±		258

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C16	259
	PostingAmount <PstngAmt>	[0..1]	±		259
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		259
	TradeDate <TradDt>	[0..1]	±		259
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		260
	SettlementDate <SttlmDt>	[0..1]	±		260
	ValueDate <ValDt>	[0..1]	±		260
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		261
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		261
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C18, C19, C20, C21	261
	ReceivingSettlementParties <RcvGSttlmPties>	[0..1]	±	C18, C19, C20, C21	262
	ReversalIndicator <RvslInd>	[0..1]	Indicator		263
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		263
	SupplementaryData <SplmtryData>	[0..*]	±	C30	263

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: "RestrictedFINXMax16Text" on page 1902

8.4.7.4.7.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax52Text" on page 1904

8.4.7.4.7.6 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

8.4.7.4.7.11 ClientCollateralInstructionIdentification <ClntCollInstrId>*Presence:* [0..1]*Definition:* Unique identification assigned to the instruction by the client.*Datatype:* "RestrictedFINXMax16Text" on page 1902**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:* "RestrictedFINXMax16Text" on page 1902**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:* "RestrictedFINXMax35Text" on page 1904**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 "AdditionalReference12" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1279
	ReferenceIssuer <RefIssr>	[0..1]			1279
	Party <Pty>	[1..1]			1280
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1280
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1281
Or}	NameAndAddress <NmAndAdr>	[1..1]			1281
	Name <Nm>	[1..1]	Text		1281
	Address <Adr>	[0..1]			1281
	AddressLine <AdrLine>	[0..2]	Text		1282
	PostCode <PstCd>	[0..1]	Text		1282
	TownName <TwnNm>	[0..1]	Text		1282
	Country <Ctry>	[1..1]	CodeSet	C6	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282
	MessageName <MsgNm>	[0..1]	Text		1283

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: "RestrictedFINXMax35Text" on page 1904

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: "RestrictedFINXMax35Text" on page 1904

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 <TxDtIs> contains the following **TransactionDetails131** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		255
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		255
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		256
	Payment <Pmt>	[1..1]	CodeSet		256
	SettlementParameters <SttlmParams>	[0..1]	±	C4, C26	256
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		257
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	258
	PlaceOfClearing <PlcOfClr>	[0..1]	±		258
	PostingQuantity <PstngQty>	[1..1]	±		258
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C16	259
	PostingAmount <PstngAmt>	[0..1]	±		259
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		259
	TradeDate <TradDt>	[0..1]	±		259
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		260
	SettlementDate <SttlmDt>	[0..1]	±		260
	ValueDate <ValDt>	[0..1]	±		260
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		261
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		261
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C18, C19, C20, C21	261
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C18, C19, C20, C21	262
	ReversalIndicator <RvslInd>	[0..1]	Indicator		263
	TransactionAdditionalDetails <TxAddtlDtIs>	[0..1]	Text		263

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 "TransactionActivity4Choice" on page 1755 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1755
Or}	Proprietary <Prtry>	[1..1]	±		1755

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 "SettlementOrCorporateActionEvent33Choice" on page 1230 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1230
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1230

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 1827

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 1781

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 "SettlementDetails162" on page 1530 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1530
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1531
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1531
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		1531
	Registration <Regn>	[0..1]			1532
{Or	Code <Cd>	[1..1]	CodeSet		1532
Or}	Proprietary <Prtry>	[1..1]	±		1532
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1532
	CashClearingSystem <CshClrSys>	[0..1]	±		1533
	TaxCapacity <TaxCpcty>	[0..1]	±		1533
	RepurchaseType <RpTp>	[0..1]	±		1533
	MarketClientSide <MktClntSd>	[0..1]	±		1533
	BlockTrade <BlckTrad>	[0..1]	±		1534
	LegalRestrictions <LglRstrctns>	[0..1]	±		1534
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1534
	NettingEligibility <NetgElgblty>	[0..1]	±		1534
	CCPEligibility <CCPElgblty>	[0..1]	±		1535
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1535
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1535

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 "[PlaceOfTradeIdentification2](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C28	1227
	LEI <LEI>	[0..1]	IdentifierSet		1228

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 "[SafeKeepingPlace4](#)" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

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 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1152
	LEI <LEI>	[0..1]	IdentifierSet		1152

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 "[Quantity10Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

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 1896

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 "[AmountAndDirection18](#)" on page 1104 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1104
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1104

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 "[AmountAndDirection59](#)" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 ["TradeDate9Choice"](#) on page 1157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 ["SettlementDate20Choice"](#) on page 1156 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1156
Or}	DateCode <DtCd>	[1..1]	±		1157

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 1893**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 1893**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 "SettlementParties90" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1389
	Identification <Id>	[1..1]			1389
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1389
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1389
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390
	ProcessingIdentification <Prcgld>	[0..1]	Text		1390
	Party1 <Pty1>	[0..1]	±		1390
	Party2 <Pty2>	[0..1]	±		1390
	Party3 <Pty3>	[0..1]	±		1391
	Party4 <Pty4>	[0..1]	±		1391
	Party5 <Pty5>	[0..1]	±		1391

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 <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 ["SettlementParties90"](#) on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1389
	Identification <Id>	[1..1]			1389
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1389
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1389
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390
	ProcessingIdentification <PrctlId>	[0..1]	Text		1390
	Party1 <Pty1>	[0..1]	±		1390
	Party2 <Pty2>	[0..1]	±		1390
	Party3 <Pty3>	[0..1]	±		1391
	Party4 <Pty4>	[0..1]	±		1391
	Party5 <Pty5>	[0..1]	±		1391

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 <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 1896):

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

8.4.7.4.7.17.22 TransactionAdditionalDetails <TxAddtIDtls>

Presence: [0..1]

Definition: Provides additional details on the transaction which can not be included within the structured fields of the message.

Datatype: ["RestrictedFINXMax350Text"](#) on page 1903

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.018.002.11**

SecuritiesTransactionPendingReport002V11

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 SecuritiesTransactionPendingReport002V11 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	
	Pagination <Pgntn>	[1..1]	±		276
	StatementGeneralDetails <StmntGnlDtls>	[1..1]		C29	276
	ReportNumber <RptNb>	[0..1]	±		277
	QueryReference <QryRef>	[0..1]	Text		277
	StatementIdentification <StmntId>	[0..1]	Text		278
	StatementDateTime <StmntDtTm>	[1..1]	±		278
	Frequency <Frqcy>	[0..1]	±		278
	UpdateType <UpdTp>	[0..1]	±		278
	StatementStructure <StmntStr>	[1..1]	CodeSet		278
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		279
	AccountOwner <AcctOwnr>	[0..1]	±		279
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		279
	Status <Sts>	[0..*]			279
	StatusAndReason <StsAndRsn>	[1..1]		C25, C33	281
{Or	Proprietary <Prtry>	[1..1]	±		282
Or	MatchingStatus <MtchgSts>	[1..1]	±		282
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		283
Or	SettlementStatus <SttlmSts>	[1..1]	±	C26	283
Or}	InstructionProcessingStatus <InstrPrcgSts>	[1..1]	±		284
	Transaction <Tx>	[0..*]		C18	285
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		287
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		287
	MarketInfrastructureTransactionIdentification <MktInfstrctrTxId>	[0..1]	Text		287
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		288
	TradeIdentification <TradId>	[0..*]	Text		288
	PoolIdentification <PoolId>	[0..1]	Text		288
	CommonIdentification <CmonId>	[0..1]	Text		288
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		288

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		288
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		288
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		288
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		289
	TransactionDetails <TxDtls>	[0..1]		C3, C10, C16, C27, C28, C35, C36	289
	TransactionActivity <TxActvty>	[1..1]	±		294
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		294
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		294
	Payment <Pmt>	[1..1]	CodeSet		294
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C32	295
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		296
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C30	296
	PlaceOfClearing <PlcOfClr>	[0..1]	±		296
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	297
	PostingQuantity <PstngQty>	[1..1]	±		298
	PostingAmount <PstngAmt>	[0..1]	±		298
	TradeDate <TradDt>	[0..1]	±		298
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		299
	SettlementDate <SttlmDt>	[1..1]	±		299
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		299
	ExpectedValueDate <XpctdValDt>	[0..1]	±		300
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		300
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		300
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	300

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C21, C22, C23, C24	302
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		303
	SupplementaryData <SplmtryData>	[0..*]	±	C34	303
	Transactions <TxS>	[0..*]		C19	303
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		305
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		306
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		306
	ProcessorTransactionIdentification <PrccrTxId>	[0..1]	Text		306
	Tradeldentification <TradId>	[0..*]	Text		306
	Poolldentification <PoolId>	[0..1]	Text		306
	Commonldentification <CmonId>	[0..1]	Text		306
	CorporateActionEventldentification <CorpActnEvtId>	[0..1]	Text		306
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		306
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		307
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		307
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		307
	TransactionDetails <TxDtls>	[0..1]		C3, C10, C16, C27, C28, C35, C36	307
	TransactionActivity <TxActvty>	[1..1]	±		312
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		312
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		312
	Payment <Pmt>	[1..1]	CodeSet		312
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C32	313
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		314
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C30	314
	PlaceOfClearing <PlcOfClr>	[0..1]	±		314

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	315
	PostingQuantity <PstngQty>	[1..1]	±		316
	PostingAmount <PstngAmt>	[0..1]	±		316
	TradeDate <TradDt>	[0..1]	±		316
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		317
	SettlementDate <SttlmDt>	[1..1]	±		317
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		317
	ExpectedValueDate <XpctdValDt>	[0..1]	±		318
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		318
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		318
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	318
	ReceivingSettlementParties <RcvvgSttlmPties>	[0..1]	±	C21, C22, C23, C24	320
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		321
	SupplementaryData <SplmtryData>	[0..*]	±	C34	321
	StatusAndReason <StsAndRsn>	[0..*]		C25, C33	321
{Or	Proprietary <Prtry>	[1..1]	±		322
Or	MatchingStatus <MtchgSts>	[1..1]	±		322
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		323
Or	SettlementStatus <SttlmSts>	[1..1]	±	C26	323
Or}	InstructionProcessingStatus <InstrPrcgSts>	[1..1]	±		324

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 a ISIN code exist. 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 used, then the transaction must be a pool trades that result 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.

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 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1291
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1291

9.4.2 StatementGeneralDetails <StmntGnlDtls>

Presence: [1..1]

Definition: Provides general information to the report.

Impacted by: C29 "ReportNumberRule"

StatementGeneralDetails <StmntGnlDtls> contains the following **Statement70** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		277
	QueryReference <QryRef>	[0..1]	Text		277
	StatementIdentification <StmntId>	[0..1]	Text		278
	StatementDateTime <StmntDtTm>	[1..1]	±		278
	Frequency <Frqcy>	[0..1]	±		278
	UpdateType <UpdTp>	[0..1]	±		278
	StatementStructure <StmntStr>	[1..1]	CodeSet		278
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		279

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 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1344
Or}	Long <Lng>	[1..1]	Text		1344

9.4.2.2 QueryReference <QryRef>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax16Text" on page 1902

9.4.2.3 StatementIdentification <Stmtd>*Presence:* [0..1]*Definition:* Reference common to all pages of a statement.*Datatype:* "RestrictedFINXMax16Text" on page 1902**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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

9.4.2.5 Frequency <Frqcy>*Presence:* [0..1]*Definition:* Frequency of the statement.**Frequency <Frqcy>** contains one of the following elements (see "Frequency26Choice" on page 1300 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1300
Or}	Proprietary <Prtry>	[1..1]	±		1300

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 "UpdateType16Choice" on page 1297 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1297
Or}	Proprietary <Prtry>	[1..1]	±		1297

9.4.2.7 StatementStructure <StmtdStr>*Presence:* [1..1]*Definition:* Specifies whether the statement is sorted by status or transaction.*Datatype:* "StatementStructure1Code" on page 1879

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 1896):

- *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 "PartyIdentification156" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "SecuritiesAccount30" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

9.4.5 Status <Sts>

Presence: [0..*]

Definition: Status information.

Status <Sts> contains the following **StatusAndReason41** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusAndReason <StsAndRsn>	[1..1]		C25, C33	281
{Or	Proprietary <Prtry>	[1..1]	±		282
Or	MatchingStatus <MtchgSts>	[1..1]	±		282
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		283
Or	SettlementStatus <SttlmSts>	[1..1]	±	C26	283
Or}	InstructionProcessingStatus <InstrPrpgSts>	[1..1]	±		284
	Transaction <Tx>	[0..*]		C18	285
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		287
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		287
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		287
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		288
	Tradeldentification <TradId>	[0..*]	Text		288
	PoolIdentification <PoolId>	[0..1]	Text		288
	CommonIdentification <CmonId>	[0..1]	Text		288
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		288
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		288
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		288
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		288
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		289
	TransactionDetails <TxDtls>	[0..1]		C3, C10, C16, C27, C28, C35, C36	289
	TransactionActivity <TxActvty>	[1..1]	±		294
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		294
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		294
	Payment <Pmt>	[1..1]	CodeSet		294
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C32	295

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		296
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C30	296
	PlaceOfClearing <PlcOfClr>	[0..1]	±		296
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	297
	PostingQuantity <PstngQty>	[1..1]	±		298
	PostingAmount <PstngAmt>	[0..1]	±		298
	TradeDate <TradDt>	[0..1]	±		298
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		299
	SettlementDate <SttlmDt>	[1..1]	±		299
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		299
	ExpectedValueDate <XpctdValDt>	[0..1]	±		300
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		300
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		300
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	300
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C21, C22, C23, C24	302
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		303
	SupplementaryData <SplmtryData>	[0..*]	±	C34	303

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 **Status30Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Proprietary <Prtry>	[1..1]	±		282
Or	MatchingStatus <MtchgSts>	[1..1]	±		282
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		283
Or	SettlementStatus <SttlmSts>	[1..1]	±	C26	283
Or}	InstructionProcessingStatus <InstrPrpgSts>	[1..1]	±		284

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 "[ProprietaryStatusAndReason7](#)" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

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 "[MatchingStatus32Choice](#)" on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1735
Or	Unmatched <Umtchd>	[1..1]			1736
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1736
Or}	Reason <Rsn>	[1..*]			1736
	Code <Cd>	[1..1]			1736
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1739
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1739
Or}	Proprietary <Prtry>	[1..1]	±		1739

9.4.5.1.3 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 "[MatchingStatus32Choice](#)" on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1735
Or	Unmatched <Umtchd>	[1..1]			1736
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1736
Or}	Reason <Rsn>	[1..*]			1736
	Code <Cd>	[1..1]			1736
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1739
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1739
Or}	Proprietary <Prtry>	[1..1]	±		1739

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 "SettlementStatus22Choice" on page 1686 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1687
Or	Failing <FIng>	[1..1]			1687
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1688
Or}	Reason <Rsn>	[1..*]			1688
	Code <Cd>	[1..1]			1688
{Or	Code <Cd>	[1..1]	CodeSet		1689
Or}	Proprietary <Prtry>	[1..1]	±		1692
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1692
Or}	Proprietary <Prtry>	[1..1]	±		1692

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 "InstructionProcessingStatus35Choice" on page 1557 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		1557
Or	CancellationRequested <CxlReqd>	[1..1]	±	C4	1558
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1558
Or	Cancelled <Canc>	[1..1]	±		1559
Or	Generated <Gnrtd>	[1..1]			1559
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1559
Or}	Reason <Rsn>	[1..*]	±		1560
Or	Repair <Rpr>	[1..1]	±		1560
Or	PendingCancellation <PdgCxl>	[1..1]	±		1560
Or}	ModificationRequested <ModReqd>	[1..1]	±	C4	1561

9.4.5.2 Transaction <Tx>

Presence: [0..*]

Definition: Details of the transactions reported.

Impacted by: C18 "NoAccountOwnerTransactionIdentificationRule"

Transaction <Tx> contains the following Transaction111 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		287
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		287
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		287
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		288
	TradeIdentification <TradId>	[0..*]	Text		288
	PoolIdentification <PoolId>	[0..1]	Text		288
	CommonIdentification <CmonId>	[0..1]	Text		288
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		288
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		288
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		288
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		288
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		289
	TransactionDetails <TxDtIs>	[0..1]		C3, C10, C16, C27, C28, C35, C36	289
	TransactionActivity <TxActvty>	[1..1]	±		294
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		294
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		294
	Payment <Pmt>	[1..1]	CodeSet		294
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C32	295
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		296
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C30	296
	PlaceOfClearing <PlcOfClr>	[0..1]	±		296
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	297
	PostingQuantity <PstngQty>	[1..1]	±		298

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostingAmount <PstngAmt>	[0..1]	±		298
	TradeDate <TradDt>	[0..1]	±		298
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		299
	SettlementDate <SttlmDt>	[1..1]	±		299
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		299
	ExpectedValueDate <XpctdValDt>	[0..1]	±		300
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		300
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		300
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	300
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C21, C22, C23, C24	302
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		303
	SupplementaryData <SplmtryData>	[0..*]	±	C34	303

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: "RestrictedFINXMax16Text" on page 1902

9.4.5.2.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

9.4.5.2.4 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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax52Text" on page 1904

9.4.5.2.6 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

**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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

9.4.5.2.11 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: "RestrictedFINXMax16Text" on page 1902

9.4.5.2.12 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: "RestrictedFINXMax16Text" on page 1902

9.4.5.2.13 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 <TxDtIs> contains the following **TransactionDetails130** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		294
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		294
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		294
	Payment <Pmt>	[1..1]	CodeSet		294
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C32	295
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		296
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C30	296
	PlaceOfClearing <PlcOfClr>	[0..1]	±		296
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	297
	PostingQuantity <PstngQty>	[1..1]	±		298
	PostingAmount <PstngAmt>	[0..1]	±		298
	TradeDate <TradDt>	[0..1]	±		298
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		299
	SettlementDate <SttlmDt>	[1..1]	±		299
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		299
	ExpectedValueDate <XpctdValDt>	[0..1]	±		300
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		300
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		300
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	300
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C21, C22, C23, C24	302
	TransactionAdditionalDetails <TxAddtlDtIs>	[0..1]	Text		303
	SupplementaryData <SplmtryData>	[0..*]	±	C34	303

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 used, then the transaction must be a pool trades that result 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 "TransactionActivity4Choice" on page 1755 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1755
Or}	Proprietary <Prtry>	[1..1]	±		1755

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 "SettlementOrCorporateActionEvent32Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1229
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1229

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 1827

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 1781

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).

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 elements (see "SettlementDetails161" on page 1536 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1537
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1537
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1537
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1537
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1538
	Registration <Regn>	[0..1]			1538
{Or	Code <Cd>	[1..1]	CodeSet		1538
Or}	Proprietary <Prtry>	[1..1]	±		1539
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1539
	CashClearingSystem <CshClrSys>	[0..1]	±		1539
	TaxCapacity <TaxCpcty>	[0..1]	±		1539
	RepurchaseType <RpTp>	[0..1]	±		1540
	MarketClientSide <MktClntSd>	[0..1]	±		1540
	BlockTrade <BlckTrad>	[0..1]	±		1540
	LegalRestrictions <LglRstrctns>	[0..1]	±		1540
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1541
	NettingEligibility <NetgElgbly>	[0..1]	±		1541
	CCPEligibility <CCPElgbly>	[0..1]	±		1541
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1541
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1542

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.

9.4.5.2.13.6 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see "[PlaceOfTradeIdentification2](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C28	1227
	LEI <LEI>	[0..1]	IdentifierSet		1228

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 "[SafeKeepingPlace4](#)" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

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 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1152
	LEI <LEI>	[0..1]	IdentifierSet		1152

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 ["SecurityIdentification20"](#) on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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 "[Quantity10Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

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 "[AmountAndDirection67](#)" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1094
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1095
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1095

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 ["TradeDate9Choice"](#) on page 1157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 ["SettlementDate32Choice"](#) on page 1155 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1155
Or}	DateCode <DtCd>	[1..1]	±		1155

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

9.4.5.2.13.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>*Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* ["ISODatetime"](#) on page 1893**9.4.5.2.13.18 MatchedStatusTimeStamp <MtchdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is matched.*Datatype:* ["ISODatetime"](#) on page 1893**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 "SettlementParties90" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1389
	Identification <Id>	[1..1]			1389
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1389
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1389
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390
	ProcessingIdentification <PrcgId>	[0..1]	Text		1390
	Party1 <Pty1>	[0..1]	±		1390
	Party2 <Pty2>	[0..1]	±		1390
	Party3 <Pty3>	[0..1]	±		1391
	Party4 <Pty4>	[0..1]	±		1391
	Party5 <Pty5>	[0..1]	±		1391

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 "SettlementParties90" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1389
	Identification <Id>	[1..1]			1389
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1389
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1389
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390
	ProcessingIdentification <PrcgId>	[0..1]	Text		1390
	Party1 <Pty1>	[0..1]	±		1390
	Party2 <Pty2>	[0..1]	±		1390
	Party3 <Pty3>	[0..1]	±		1391
	Party4 <Pty4>	[0..1]	±		1391
	Party5 <Pty5>	[0..1]	±		1391

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: "RestrictedFINXMax350Text" on page 1903

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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 <Tx>

Presence: [0..*]

Definition: Details of the transactions reported.

Impacted by: C19 "NoAccountOwnerTransactionIdentificationRule"

Transactions <Txs> contains the following **Transaction112** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		305
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		306
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		306
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		306
	TradeIdentification <TradId>	[0..*]	Text		306
	PoolIdentification <PoolId>	[0..1]	Text		306
	CommonIdentification <CmonId>	[0..1]	Text		306
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		306
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		306
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		307
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		307
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		307
	TransactionDetails <TxDtIs>	[0..1]		C3, C10, C16, C27, C28, C35, C36	307
	TransactionActivity <TxActvty>	[1..1]	±		312
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		312
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		312
	Payment <Pmt>	[1..1]	CodeSet		312
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C32	313
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		314
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C30	314
	PlaceOfClearing <PlcOfClr>	[0..1]	±		314
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	315
	PostingQuantity <PstngQty>	[1..1]	±		316

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostingAmount <PstngAmt>	[0..1]	±		316
	TradeDate <TradDt>	[0..1]	±		316
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		317
	SettlementDate <SttlmDt>	[1..1]	±		317
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		317
	ExpectedValueDate <XpctdValDt>	[0..1]	±		318
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		318
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		318
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	318
	ReceivingSettlementParties <RcvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	320
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		321
	SupplementaryData <SplmtryData>	[0..*]	±	C34	321
	StatusAndReason <StsAndRsn>	[0..*]		C25, C33	321
{Or	Proprietary <Prtry>	[1..1]	±		322
Or	MatchingStatus <MtchgSts>	[1..1]	±		322
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		323
Or	SettlementStatus <SttlmSts>	[1..1]	±	C26	323
Or}	InstructionProcessingStatus <InstrPrcgSts>	[1..1]	±		324

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: "RestrictedFINXMax16Text" on page 1902

9.4.6.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

9.4.6.3 MarketInfrastructureTransactionIdentification <MktlnfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: "RestrictedFINXMax16Text" on page 1902

9.4.6.4 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: "RestrictedFINXMax16Text" on page 1902

9.4.6.5 TradeIdentification <Tradld>

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: "RestrictedFINXMax52Text" on page 1904

9.4.6.6 PoolIdentification <Poolld>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 1902

9.4.6.7 CommonIdentification <Cmonld>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 1902

9.4.6.8 CorporateActionEventIdentification <CorpActnEvtld>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "RestrictedFINXMax16Text" on page 1902

**9.4.6.9 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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

9.4.6.11 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: "RestrictedFINXMax16Text" on page 1902

9.4.6.12 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: "RestrictedFINXMax16Text" on page 1902

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 <TxDtIs> contains the following **TransactionDetails130** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		312
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		312
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		312
	Payment <Pmt>	[1..1]	CodeSet		312
	SettlementParameters <SttlmParams>	[0..1]	±	C6, C32	313
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		314
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C30	314
	PlaceOfClearing <PlcOfClr>	[0..1]	±		314
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	315
	PostingQuantity <PstngQty>	[1..1]	±		316
	PostingAmount <PstngAmt>	[0..1]	±		316
	TradeDate <TradDt>	[0..1]	±		316
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		317
	SettlementDate <SttlmDt>	[1..1]	±		317
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		317
	ExpectedValueDate <XpctdValDt>	[0..1]	±		318
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		318
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		318
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	318
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C21, C22, C23, C24	320
	TransactionAdditionalDetails <TxAddtlDtIs>	[0..1]	Text		321
	SupplementaryData <SplmtryData>	[0..*]	±	C34	321

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 used, then the transaction must be a pool trades that result 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 "TransactionActivity4Choice" on page 1755 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1755
Or}	Proprietary <Prtry>	[1..1]	±		1755

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 "SettlementOrCorporateActionEvent32Choice" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1229
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1229

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 1827

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 1781

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 elements (see ["SettlementDetails161"](#) on page 1536 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1537
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1537
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1537
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1537
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1538
	Registration <Regn>	[0..1]			1538
{Or	Code <Cd>	[1..1]	CodeSet		1538
Or}	Proprietary <Prtry>	[1..1]	±		1539
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1539
	CashClearingSystem <CshClrSys>	[0..1]	±		1539
	TaxCapacity <TaxCpcty>	[0..1]	±		1539
	RepurchaseType <RpTp>	[0..1]	±		1540
	MarketClientSide <MktClntSd>	[0..1]	±		1540
	BlockTrade <BlckTrad>	[0..1]	±		1540
	LegalRestrictions <LglRstrctns>	[0..1]	±		1540
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1541
	NettingEligibility <NetgElgblty>	[0..1]	±		1541
	CCPEligibility <CCPElgblty>	[0..1]	±		1541
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1541
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1542

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.

9.4.6.13.6 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see "[PlaceOfTradeIdentification2](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C28	1227
	LEI <LEI>	[0..1]	IdentifierSet		1228

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 "[SafeKeepingPlace4](#)" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

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 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1152
	LEI <LEI>	[0..1]	IdentifierSet		1152

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 "[SecurityIdentification20](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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 "[Quantity10Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

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 "[AmountAndDirection67](#)" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1094
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1095
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1095

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 ["TradeDate9Choice"](#) on page 1157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 ["SettlementDate32Choice"](#) on page 1155 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1155
Or}	DateCode <DtCd>	[1..1]	±		1155

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

9.4.6.13.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>*Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* ["ISODatetime"](#) on page 1893**9.4.6.13.18 MatchedStatusTimeStamp <MtchdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is matched.*Datatype:* ["ISODatetime"](#) on page 1893**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 "SettlementParties90" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1389
	Identification <Id>	[1..1]			1389
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1389
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1389
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390
	ProcessingIdentification <PrcgId>	[0..1]	Text		1390
	Party1 <Pty1>	[0..1]	±		1390
	Party2 <Pty2>	[0..1]	±		1390
	Party3 <Pty3>	[0..1]	±		1391
	Party4 <Pty4>	[0..1]	±		1391
	Party5 <Pty5>	[0..1]	±		1391

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 "SettlementParties90" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1389
	Identification <Id>	[1..1]			1389
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1389
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1389
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390
	ProcessingIdentification <PrcgId>	[0..1]	Text		1390
	Party1 <Pty1>	[0..1]	±		1390
	Party2 <Pty2>	[0..1]	±		1390
	Party3 <Pty3>	[0..1]	±		1391
	Party4 <Pty4>	[0..1]	±		1391
	Party5 <Pty5>	[0..1]	±		1391

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: "RestrictedFINXMax350Text" on page 1903

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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 **Status30Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Proprietary <Prtry>	[1..1]	±		322
Or	MatchingStatus <MtchgSts>	[1..1]	±		322
Or	InferredMatchingStatus <IfrdMtchgSts>	[1..1]	±		323
Or	SettlementStatus <SttlmSts>	[1..1]	±	C26	323
Or}	InstructionProcessingStatus <InstrPrpgSts>	[1..1]	±		324

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 "[ProprietaryStatusAndReason7](#)" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

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 "[MatchingStatus32Choice](#)" on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1735
Or	Unmatched <Umtchd>	[1..1]			1736
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1736
Or}	Reason <Rsn>	[1..*]			1736
	Code <Cd>	[1..1]			1736
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1739
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1739
Or}	Proprietary <Prtry>	[1..1]	±		1739

9.4.6.14.3 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 "[MatchingStatus32Choice](#)" on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1735
Or	Unmatched <Umtchd>	[1..1]			1736
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1736
Or}	Reason <Rsn>	[1..*]			1736
	Code <Cd>	[1..1]			1736
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1739
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1739
Or}	Proprietary <Prtry>	[1..1]	±		1739

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 "SettlementStatus22Choice" on page 1686 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1687
Or	Failing <FIng>	[1..1]			1687
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1688
Or}	Reason <Rsn>	[1..*]			1688
	Code <Cd>	[1..1]			1688
{Or	Code <Cd>	[1..1]	CodeSet		1689
Or}	Proprietary <Prtry>	[1..1]	±		1692
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1692
Or}	Proprietary <Prtry>	[1..1]	±		1692

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 "InstructionProcessingStatus35Choice" on page 1557 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		1557
Or	CancellationRequested <CxlReqd>	[1..1]	±	C4	1558
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1558
Or	Cancelled <Canc>	[1..1]	±		1559
Or	Generated <Gnrtd>	[1..1]			1559
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1559
Or}	Reason <Rsn>	[1..*]	±		1560
Or	Repair <Rpr>	[1..1]	±		1560
Or	PendingCancellation <PdgCxl>	[1..1]	±		1560
Or}	ModificationRequested <ModReqd>	[1..1]	±	C4	1561

10 **semt.019.002.08**

SecuritiesSettlementTransactionAllegementR eport002V08

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 SecuritiesSettlementTransactionAllegementReport002V08 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> <SciesStlmTxAllgmtRpt>	[1..1]		C5, C6, C7	
	Pagination <Pgntn>	[1..1]	±		335
	StatementGeneralDetails <StmntGnlDtls>	[1..1]		C33	336
	ReportNumber <RptNb>	[0..1]	±		336
	QueryReference <QryRef>	[0..1]	Text		337
	StatementIdentification <StmntId>	[0..1]	Text		337
	StatementDateTime <StmntDtTm>	[1..1]	±		337
	Frequency <Frqcy>	[0..1]	±		337
	UpdateType <UpdTp>	[0..1]	±		337
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		338
	AccountOwner <AcctOwnr>	[0..1]	±		338
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		338
	AllegementDetails <AllgmtDtls>	[0..*]		C14, C23, C32, C36, C41, C42, C43	338
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		344
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		345
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		345
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		345
	TradIdentification <TradId>	[0..*]	Text		345
	CommonIdentification <CmonId>	[0..1]	Text		345
	PoolIdentification <PoolId>	[0..1]	Text		345
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		345
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		346
	Payment <Pmt>	[1..1]	CodeSet		346
	Status <Sts>	[0..1]	±		346
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		346
	PlaceOfClearing <PlcOfClr>	[0..1]	±		347

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[0..1]	±		347
	SettlementDate <SttlmDt>	[1..1]	±		347
	DealPrice <DealPric>	[0..1]	±		348
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C25	348
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C17, C18, C21, C22, C26	348
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C31	349
	TradeTransactionCondition <TradTxCond>	[0..*]	±		351
	TypeOfPrice <TpOfPric>	[0..1]	±		351
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C15, C35	352
	SecuritiesFinancingDetails <SctiesFincgDtls>	[0..1]			352
	SecuritiesFinancingTradeldentification <SctiesFincgTradId>	[0..1]	Text		353
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		353
	TerminationDate <TermntnDt>	[0..1]	±		353
	RateType <RateTp>	[0..1]	±		354
	LegalFramework <LglFrmwk>	[0..1]	±		354
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		354
	InterestPayment <IntrstPmt>	[0..1]	Indicator		354
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		355
	RepurchaseRate <RpRate>	[0..1]	±	C39	355
	TransactionCallDelay <TxCallDely>	[0..1]	Text		355
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		355
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		356
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		356
	SettlementParameters <SttlmParams>	[1..1]	±	C10, C38	356
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	357
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C9, C16, C27, C28,	359

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C29, C30, C37	
	SettlementAmount <SttlmAmt>	[0..1]	±		361
	OtherAmounts <OthrAmts>	[0..1]	±		361
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C20	362
	SupplementaryData <SplmtryData>	[0..*]	±	C40	362

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.

C10 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.

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.

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 a ISIN code exist. 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 used, then the transaction must be a pool trades that result 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.

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 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

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 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1291
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1291

10.4.2 StatementGeneralDetails <StmtGnIDtls>

Presence: [1..1]

Definition: General information related to the report.

Impacted by: C33 "ReportNumberRule"

StatementGeneralDetails <StmtGnIDtls> contains the following **Statement69** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		336
	QueryReference <QryRef>	[0..1]	Text		337
	StatementIdentification <StmntId>	[0..1]	Text		337
	StatementDateTime <StmntDtTm>	[1..1]	±		337
	Frequency <Frqcy>	[0..1]	±		337
	UpdateType <UpdTp>	[0..1]	±		337
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		338

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 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1344
Or}	Long <Lng>	[1..1]	Text		1344

10.4.2.2 QueryReference <QryRef>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax16Text" on page 1902

10.4.2.3 StatementIdentification <StmtdId>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: "RestrictedFINXMax16Text" on page 1902

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

10.4.2.5 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "Frequency26Choice" on page 1300 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1300
Or}	Proprietary <Prtry>	[1..1]	±		1300

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 ["UpdateType16Choice"](#) on page 1297 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1297
Or}	Proprietary <Prtry>	[1..1]	±		1297

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 1896):

- *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 ["PartyIdentification156"](#) on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 ["SecuritiesAccount30"](#) on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

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 **SecuritiesTradeDetails105** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		344
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		345
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		345
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		345
	TradeIdentification <TradId>	[0..*]	Text		345
	CommonIdentification <CmonId>	[0..1]	Text		345
	PoolIdentification <PoolId>	[0..1]	Text		345
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		345
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		346
	Payment <Pmt>	[1..1]	CodeSet		346
	Status <Sts>	[0..1]	±		346
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		346
	PlaceOfClearing <PlcOfClr>	[0..1]	±		347
	TradeDate <TradDt>	[0..1]	±		347
	SettlementDate <SttlmDt>	[1..1]	±		347
	DealPrice <DealPric>	[0..1]	±		348
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C25	348
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C17, C18, C21, C22, C26	348
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C31	349
	TradeTransactionCondition <TradTxCond>	[0..*]	±		351
	TypeOfPrice <TpOfPric>	[0..1]	±		351
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C15, C35	352
	SecuritiesFinancingDetails <SctiesFincgDtls>	[0..1]			352
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		353
	ClosingLegIdentification <ClsLegId>	[0..1]	Text		353
	TerminationDate <TermtnDt>	[0..1]	±		353
	RateType <RateTp>	[0..1]	±		354

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LegalFramework <LglFrmwk>	[0..1]	±		354
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		354
	InterestPayment <IntrstPmt>	[0..1]	Indicator		354
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		355
	RepurchaseRate <RpRate>	[0..1]	±	C39	355
	TransactionCallDelay <TxCallDely>	[0..1]	Text		355
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		355
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		356
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		356
	SettlementParameters <SttlmParams>	[1..1]	±	C10, C38	356
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	357
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	359
	SettlementAmount <SttlmAmt>	[0..1]	±		361
	OtherAmounts <OthrAmts>	[0..1]	±		361
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C20	362
	SupplementaryData <SplmtryData>	[0..*]	±	C40	362

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 used, then the transaction must be a pool trades that result 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 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.

- **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).

10.4.5.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [0..1]

Definition: Identification of an account owner transaction that could potentially match with the allegement notified.

Datatype: "RestrictedFINXMax16Text" on page 1902

10.4.5.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

10.4.5.3 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: "RestrictedFINXMax16Text" on page 1902

10.4.5.4 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: "RestrictedFINXMax16Text" on page 1902

10.4.5.5 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: "RestrictedFINXMax52Text" on page 1904

10.4.5.6 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 1902

10.4.5.7 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 1902

10.4.5.8 CollateralTransactionIdentification <CollTxld>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "RestrictedFINXMax16Text" on page 1902

10.4.5.9 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 1827

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.

10.4.5.10 Payment <Pmt>*Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1781

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).

10.4.5.11 Status <Sts>*Presence:* [0..1]*Definition:* Status of the allegement.**Status <Sts>** contains one of the following elements (see "AllegementStatus4Choice" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1615
Or}	Proprietary <Prtry>	[1..1]	±		1615

10.4.5.12 PlaceOfTrade <PlcOfTrad>*Presence:* [0..1]*Definition:* Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see "[PlaceOfTradeIdentification2](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C28	1227
	LEI <LEI>	[0..1]	IdentifierSet		1228

10.4.5.13 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 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1152
	LEI <LEI>	[0..1]	IdentifierSet		1152

10.4.5.14 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 "[TradeDate9Choice](#)" on page 1157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

10.4.5.15 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 "[SettlementDate20Choice](#)" on page 1156 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1156
Or}	DateCode <DtCd>	[1..1]	±		1157

10.4.5.16 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 "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

10.4.5.17 NumberOfDaysAccrued <NbOfDaysAcrd>*Presence:* [0..1]*Definition:* Number of days on which the interest rate accrues (daily accrual note).*Impacted by:* C25 "NumberRule"*Datatype:* "Max3Number" on page 1896**Constraints**

- NumberRule**

If Number is negative, then Sign must be present.

10.4.5.18 FinancialInstrumentIdentification <FinInstrmId>*Presence:* [1..1]*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.*Impacted by:* C17 "DescriptionPresenceRule", C18 "DescriptionUsageRule", C21 "ISINGuideline", C22 "ISINPresenceRule", C26 "OtherIdentificationPresenceRule"**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrlId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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
```

10.4.5.19 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C3 "AdditionalDetailsRule", C31 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes97" on page 1168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1170
	DayCountBasis <DayCntBsis>	[0..1]	±		1170
	RegistrationForm <RegnForm>	[0..1]	±		1171
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1171
	PaymentStatus <PmtSts>	[0..1]	±		1171
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1171
	ClassificationType <ClssfctnTp>	[0..1]	±		1172
	OptionStyle <OptnStyle>	[0..1]	±		1172
	OptionType <OptnTp>	[0..1]	±		1172
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C3	1172
	CouponDate <CpnDt>	[0..1]	Date		1173
	ExpiryDate <XpryDt>	[0..1]	Date		1173
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1173
	MaturityDate <MtrtyDt>	[0..1]	Date		1173
	IssueDate <IssDt>	[0..1]	Date		1173
	NextCallableDate <NxtClblDt>	[0..1]	Date		1173
	PutableDate <PutblDt>	[0..1]	Date		1174
	DatedDate <DtdDt>	[0..1]	Date		1174
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1174
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1174
	CurrentFactor <CurFctr>	[0..1]	Rate		1174
	NextFactor <NxtFctr>	[0..1]	Rate		1174
	InterestRate <IntrstRate>	[0..1]	Rate		1174
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1174
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1175
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1175
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1175
	PoolNumber <PoolNb>	[0..1]	±		1175
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1175
	CallableIndicator <ClblInd>	[0..1]	Indicator		1176

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1176
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1176
	ExercisePrice <ExrcPric>	[0..1]	±		1176
	SubscriptionPrice <SbcptPric>	[0..1]	±		1177
	ConversionPrice <ConvsPric>	[0..1]	±		1177
	StrikePrice <StrkPric>	[0..1]	±		1177
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1177
	ContractSize <CtrctSz>	[0..1]	±		1178
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C9, C10, C11, C12, C14	1178
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1179

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.

10.4.5.20 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 "TradeTransactionCondition6Choice" on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1753
Or}	Proprietary <Prtry>	[1..1]	±		1754

10.4.5.21 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 "TypeOfPrice32Choice" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1431
Or}	Proprietary <Prtry>	[1..1]	±		1431

10.4.5.22 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 "QuantityAndAccount89" on page 1043 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1044
	DenominationChoice <DnmtnChc>	[0..1]	Text		1044
	CashAccount <CshAcct>	[0..1]	±		1044
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1044
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1045

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.

10.4.5.23 SecuritiesFinancingDetails <SctiesFincgDtls>

Presence: [0..1]

Definition: Details of the closing of the securities financing transaction.

SecuritiesFinancingDetails <SctiesFincgDtls> contains the following
SecuritiesFinancingTransactionDetails50 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		353
	ClosingLegIdentification <ClsLegId>	[0..1]	Text		353
	TerminationDate <TermntnDt>	[0..1]	±		353
	RateType <RateTp>	[0..1]	±		354
	LegalFramework <LglFrmwk>	[0..1]	±		354
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		354
	InterestPayment <IntrstPmt>	[0..1]	Indicator		354
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		355
	RepurchaseRate <RpRate>	[0..1]	±	C39	355
	TransactionCallDelay <TxCallDely>	[0..1]	Text		355
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		355
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		356
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		356

10.4.5.23.1 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: "RestrictedFINXMax52Text" on page 1904

10.4.5.23.2 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: "RestrictedFINXMax16Text" on page 1902

10.4.5.23.3 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 "[TerminationDate7Choice](#)" on page 1153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1154
Or}	Code <Cd>	[1..1]			1154
{Or	Code <Cd>	[1..1]	CodeSet		1154
Or}	Proprietary <Prtry>	[1..1]	±		1154

10.4.5.23.4 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see "[RateType67Choice](#)" on page 1296 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1296
Or}	Proprietary <Prtry>	[1..1]	±		1297

10.4.5.23.5 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see "[LegalFramework4Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1296
Or}	Proprietary <Prtry>	[1..1]	±		1296

10.4.5.23.6 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 1896):

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

10.4.5.23.7 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 1896):

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

10.4.5.23.8 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 "RateName2" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1444
	RateName <RateNm>	[1..1]	Text		1444

10.4.5.23.9 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 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

10.4.5.23.10 TransactionCallDelay <TxCallDely>

Presence: [0..1]

Definition: Minimum number of days' notice a counterparty needs for terminating the transaction.

Datatype: "Exact3NumericText" on page 1898

10.4.5.23.11 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "AmountAndDirection59" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

10.4.5.23.12 TerminationTransactionAmount <TermntnTxAmt>

Presence: [0..1]

Definition: Total amount of money to be settled to terminate the transaction.

TerminationTransactionAmount <TermntnTxAmt> contains the following elements (see "AmountAndDirection59" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

10.4.5.23.13 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: "RestrictedFINXMax140Text" on page 1902

10.4.5.24 SettlementParameters <SttlmParams>

Presence: [1..1]

Definition: Parameters applied to the settlement of a security transfer.

Impacted by: C10 "CashClearingSystemRule", C38 "SettlementDetailsRule"

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails174" on page 1514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1515
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1515
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1515
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1515
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1516
	CashClearingSystem <CshClrSys>	[0..1]	±		1516
	MarketClientSide <MktClntSd>	[0..1]	±		1516
	Registration <Regn>	[0..1]			1516
{Or	Code <Cd>	[1..1]	CodeSet		1517
Or}	Proprietary <Prtry>	[1..1]	±		1517
	RepurchaseType <RpTp>	[0..1]			1517
{Or	Code <Cd>	[1..1]	CodeSet		1517
Or}	Proprietary <Prtry>	[1..1]	±		1518
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1518
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1518

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.

10.4.5.25 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C9 "BookTransferGuideline", C16 "DepositoryGuideline", C27 "Party2PresenceRule", C28 "Party3PresenceRule", C29 "Party4PresenceRule", C30 "Party5PresenceRule", C37 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties81" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

- **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.

- **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.

10.4.5.26 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C9 "BookTransferGuideline", C16 "DepositoryGuideline", C27 "Party2PresenceRule", C28 "Party3PresenceRule", C29 "Party4PresenceRule", C30 "Party5PresenceRule", C37 "SettlementChainGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties81" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

• 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.

• 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.

10.4.5.27 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 "[AmountAndDirection92](#)" on page 1061 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1062
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1062
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1062
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1063
	ValueDate <ValDt>	[0..1]	±		1063

10.4.5.28 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "[OtherAmounts36](#)" on page 1052 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdlIntrstAmt>	[0..1]	±		1052
	ChargesFees <ChrgsFees>	[0..1]	±		1052
	TradeAmount <TradAmt>	[0..1]	±		1053
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1053
	LocalTax <LclTax>	[0..1]	±		1053
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1054
	Other <Othr>	[0..1]	±		1054
	StampDuty <StmpDty>	[0..1]	±		1054
	TransactionTax <TxTax>	[0..1]	±		1055
	WithholdingTax <WhldgTax>	[0..1]	±		1055
	ConsumptionTax <CsmptnTax>	[0..1]	±		1055

10.4.5.29 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

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

OtherBusinessParties <OthrBizPties> contains the following elements (see "[OtherParties37](#)" on page 1347 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1347
	QualifiedForeignIntermediary <QlfdFrngIntrmy>	[0..1]	±		1348
	StockExchange <StockXchg>	[0..1]	±		1348
	TradeRegulator <TradRgltr>	[0..1]	±		1348
	TripartyAgent <TrptyAgt>	[0..1]	±		1349

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.

10.4.5.30 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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

Constraints

- **SupplementaryDataRule**

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

11 **semt.020.002.05**

SecuritiesMessageCancellationAdvice002V05

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 SecuritiesMessageCancellationAdvice002V05 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
	Message root <Document> <ScitiesMsgCxlAdv>	[1..1]			
	Reference <Ref>	[1..1]	±	C2, C3	366
	AccountOwner <AcctOwnr>	[0..1]	±		368
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		368
	SupplementaryData <SplmtryData>	[0..*]	±	C4	368

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 "References53Choice" on page 1210 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConfld>	[1..1]			1212
	TransactionIdentification <Txld>	[1..1]	Text		1212
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1212
	Payment <Pmt>	[1..1]	CodeSet		1212
Or	IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfld>	[1..1]	Text		1213
Or	SecuritiesBalanceAccountingReportIdentification <SctiesBalAcctgRptld>	[1..1]	Text		1213
Or	SecuritiesBalanceCustodyReportIdentification <SctiesBalCtdyRptld>	[1..1]	Text		1213
Or	IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptld>	[1..1]	Text		1213
Or	SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld>	[1..1]			1213
	TransactionIdentification <Txld>	[1..1]	Text		1214
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1214
	Payment <Pmt>	[1..1]	CodeSet		1214
Or	SecuritiesTransactionPendingReportIdentification <SctiesTxPdgRptld>	[1..1]	Text		1214
Or	SecuritiesTransactionPostingReportIdentification <SctiesTxPstngRptld>	[1..1]	Text		1214
Or	SecuritiesSettlementTransactionAllegementReportIdentification <SctiesSttlmTxAllgmtRptld>	[1..1]	Text		1214
Or	SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SctiesSttlmTxAllgmtNtfctnTxld>	[1..1]			1215
	TransactionIdentification <Txld>	[1..1]	Text		1215
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1215
	Payment <Pmt>	[1..1]	CodeSet		1215
Or	PortfolioTransferNotificationIdentification <PrflTrfNtfctnld>	[1..1]	Text		1216
Or	SecuritiesSettlementTransactionGenerationNotificationIdentification <SctiesSttlmTxGnrtnNtfctnld>	[1..1]			1216
	TransactionIdentification <Txld>	[1..1]	Text		1216
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1216
	Payment <Pmt>	[1..1]	CodeSet		1216
Or	OtherMessageIdentification <OthrMsgld>	[1..1]	Text		1217

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	TotalPortfolioValuationReportIdentification <TtlPrtlValtnRptId>	[1..1]	Text		1217

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 "[PartyIdentification109](#)" on page 1406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1406
	LEI <LEI>	[0..1]	IdentifierSet		1407

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 "[SecuritiesAccount27](#)" on page 1047 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1047
	Type <Tp>	[0..1]	±		1047
	Name <Nm>	[0..1]	Text		1048

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.021.002.06**

SecuritiesStatementQuery002V06

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 SecuritiesStatementQuery002V06 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> <ScitiesStmntQry>	[1..1]			
	StatementRequested <StmntReqd>	[1..1]	±		372
	StatementGeneralDetails <StmntGnlDtls>	[0..1]		C9, C10	373
	StatementDateOrPeriod <StmntDtOrPrd>	[0..1]	±		373
	Frequency <Frqcy>	[0..1]	±		374
	UpdateType <UpdTp>	[0..1]	±		374
	StatementBasis <StmntBsis>	[0..1]	±		374
	StatementType <StmntTp>	[0..1]	±		374
	AccountOwner <AcctOwnr>	[0..1]	±		375
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		375
	AdditionalQueryParameters <AddtlQryParams>	[0..*]			375
	Status <Sts>	[0..1]	±	C11	375
	Reason <Rsn>	[0..*]	±	C7	377
	FinancialInstrumentIdentification <FinInstrmId>	[0..*]	±	C2, C3, C4, C5, C6	379
	SupplementaryData <SplmtryData>	[0..*]	±	C12	380

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 a ISIN code exist. 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 <StmtReqd>

Presence: [1..1]

Definition: Description of the statement requested.

StatementRequested <StmtReqd> contains the following elements (see "DocumentNumber14" on page 1165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C19	1165

12.4.2 StatementGeneralDetails <StmtGnDtls>

Presence: [0..1]

Definition: General information related to report.

Impacted by: C9 "StatementBasisRule", C10 "StatementTypeRule"

StatementGeneralDetails <StmtGnDtls> contains the following **Statement54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementDateOrPeriod <StmtDtOrPrd>	[0..1]	±		373
	Frequency <Frqcy>	[0..1]	±		374
	UpdateType <UpdTp>	[0..1]	±		374
	StatementBasis <StmtBsis>	[0..1]	±		374
	StatementType <StmtTp>	[0..1]	±		374

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 <StmtDtOrPrd>

Presence: [0..1]

Definition: Date or period of the statement.

StatementDateOrPeriod <StmtDtOrPrd> contains one of the following elements (see "DateAndPeriod1Choice" on page 1164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	StatementDate <StmtDt>	[1..1]	±		1164
Or}	StatementPeriod <StmtPrd>	[1..1]	±		1164

12.4.2.2 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "[Frequency26Choice](#)" on page 1300 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1300
Or}	Proprietary <Prtry>	[1..1]	±		1300

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 "[UpdateType16Choice](#)" on page 1297 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1297
Or}	Proprietary <Prtry>	[1..1]	±		1297

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 "[StatementBasis9Choice](#)" on page 1547 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1547
Or}	Proprietary <Prtry>	[1..1]	±		1548

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 "[StatementType6Choice](#)" on page 1549 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1549
Or}	Proprietary <Prtry>	[1..1]	±		1549

12.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification109](#)" on page 1406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1406
	LEI <LEI>	[0..1]	IdentifierSet		1407

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 "[SecuritiesAccount27](#)" on page 1047 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1047
	Type <Tp>	[0..1]	±		1047
	Name <Nm>	[0..1]	Text		1048

12.4.5 AdditionalQueryParameters <AddtlQryParams>

Presence: [0..*]

Definition: Additional specific query criteria.

AdditionalQueryParameters <AddtlQryParams> contains the following **AdditionalQueryParameters12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Status <Sts>	[0..1]	±	C11	375
	Reason <Rsn>	[0..*]	±	C7	377
	FinancialInstrumentIdentification <FinInstrmId>	[0..*]	±	C2, C3, C4, C5, C6	379

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 "Status22Choice" on page 1668 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AffirmationStatus <AffirmSts>	[1..1]	±		1670
Or	AllocationStatus <AllcnSts>	[1..1]			1670
{Or	Code <Cd>	[1..1]	CodeSet		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670
Or	RepoCallRequestStatus <RepoCallReqSts>	[1..1]	±		1671
Or	CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>	[1..1]			1671
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1672
Or	CorporateActionEventStage <CorpActnEvtStag>	[1..1]			1672
{Or	Code <Cd>	[1..1]	CodeSet		1672
Or}	Proprietary <Prtry>	[1..1]	±		1673
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		1673
Or	InstructionProcessingStatus <InstrPrcgSts>	[1..1]			1673
{Or	Code <Cd>	[1..1]	CodeSet		1673
Or}	Proprietary <Prtry>	[1..1]	±		1675
Or	MatchingStatus <MtchgSts>	[1..1]	±		1675
Or	RegistrationProcessingStatus <RegnPrcgSts>	[1..1]			1676
{Or	Code <Cd>	[1..1]	CodeSet		1676
Or}	Proprietary <Prtry>	[1..1]	±		1676
Or	ResponseStatus <RspnSts>	[1..1]	±		1676
Or	ReplacementProcessingStatus <RplcmntPrcgSts>	[1..1]			1677
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1678
Or	CancellationProcessingStatus <CxlPrcgSts>	[1..1]			1678
{Or	Code <Cd>	[1..1]	CodeSet		1678
Or}	Proprietary <Prtry>	[1..1]	±		1679
Or	SettlementStatus <SttlmSts>	[1..1]	±		1679
Or}	SettlementConditionModificationStatus <SttlmCondModSts>	[1..1]			1679
{Or	Code <Cd>	[1..1]	CodeSet		1679
Or}	Proprietary <Prtry>	[1..1]	±		1680

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 "Reason17Choice" on page 1630 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	RepoCallAcknowledgementReason <RepoCallAckRsn>	[0..1]			1632
	Code <Cd>	[1..1]	CodeSet		1632
Or}	Proprietary <Prtry>	[1..1]	±		1632
Or	CancellationReason <CxlRsn>	[0..1]	±		1633
Or	PendingCancellationReason <PdgCxlRsn>	[0..1]			1633
{Or	Code <Cd>	[1..1]	CodeSet		1633
Or}	Proprietary <Prtry>	[1..1]	±		1634
Or	GeneratedReason <GnrtdRsn>	[0..1]			1634
{Or	Code <Cd>	[1..1]	CodeSet		1634
Or}	Proprietary <Prtry>	[1..1]	±		1635
Or	DeniedReason <DndRsn>	[0..1]			1635
{Or	Code <Cd>	[1..1]	CodeSet		1635
Or}	Proprietary <Prtry>	[1..1]	±		1636
Or	AcknowledgedAcceptedReason <AckdAccptdRsn>	[0..1]			1636
{Or	Code <Cd>	[1..1]	CodeSet		1636
Or}	Proprietary <Prtry>	[1..1]	±		1637
Or	PendingReason <PdgRsn>	[0..1]			1637
{Or	Code <Cd>	[1..1]	CodeSet		1638
Or}	Proprietary <Prtry>	[1..1]	±		1641
Or	FailingReason <FIngRsn>	[0..1]			1641
{Or	Code <Cd>	[1..1]	CodeSet		1642
Or}	Proprietary <Prtry>	[1..1]	±		1645
Or	PendingProcessingReason <PdgPrcgRsn>	[0..1]			1645
{Or	Code <Cd>	[1..1]	CodeSet		1645
Or}	Proprietary <Prtry>	[1..1]	±		1646
Or	RejectionReason <RjctnRsn>	[0..1]			1647
{Or	Code <Cd>	[1..1]	CodeSet		1647
Or}	Proprietary <Prtry>	[1..1]	±		1651
Or	RepairReason <RprRsn>	[0..1]			1651
{Or	Code <Cd>	[1..1]	CodeSet		1651

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]	±		1653
Or	PendingModificationReason <PdgModRsn>	[0..1]			1654
{Or	Code <Cd>	[1..1]	CodeSet		1654
Or}	Proprietary <Prtry>	[1..1]	±		1654
Or}	UnmatchedReason <UmtchdRsn>	[0..1]			1655
{Or	Code <Cd>	[1..1]	CodeSet		1655
Or}	Proprietary <Prtry>	[1..1]	±		1657

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 ["SecurityIdentification20"](#) on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.022.002.04**

SecuritiesSettlementTransactionAuditTrailRe port002V04

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 SecuritiesSettlementTransactionAuditTrailReport002V04 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> <SciesStlMtxAudtTrlRpt>	[1..1]			
	Pagination <Pgntn>	[1..1]	±		383
	QueryReference <QryRef>	[0..1]	±		383
	TransactionIdentification <TxId>	[0..1]		C3	384
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		384
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		384
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		384
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		385
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		385
	AccountOwner <AcctOwnr>	[0..1]	±		385
	StatusTrail <StsTrl>	[0..*]			385
	StatusDate <StsDt>	[1..1]	DateTime		386
	SendingOrganisationIdentification <SndgOrgId>	[0..1]	±		386
	UserIdentification <UsrId>	[0..1]	Text		387
	ProcessingStatus <PrcgSts>	[0..1]			387
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		387
Or	PendingProcessing <PdgPrcg>	[1..1]	±		388
Or	Rejected <Rjctd>	[1..1]	±		388
Or	Repair <Rpr>	[1..1]	±		389
Or	Cancelled <Canc>	[1..1]	±		389
Or	PendingCancellation <PdgCxl>	[1..1]	±		390
Or	Proprietary <Prtry>	[1..1]	±		390
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	390
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	391
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		391
	MatchingStatus <MtchgSts>	[0..1]	±		392
	SettlementStatus <StlMSts>	[0..1]	±	C4	392
	ModificationProcessingStatus <ModPrcgSts>	[0..1]	±		393
	CancellationStatus <CxlSts>	[0..1]	±		394

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Settled <Sttld>	[0..1]	±	C1	395
	SupplementaryData <SplmtryData>	[0..*]	±	C5	395

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 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1291
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1291

13.4.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatusQuery message sent to request this report.

QueryReference <QryRef> contains the following elements (see "Identification16" on page 1283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification </d>	[1..1]	Text		1283

13.4.3 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Provides unambiguous transaction identification information.

Impacted by: C3 "NoAccountOwnerTransactionIdentificationRule"

TransactionIdentification <TxId> contains the following **TransactionIdentifications34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		384
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		384
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		384
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		385

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: "RestrictedFINXMax16Text" on page 1902

13.4.3.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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 "SecuritiesAccount37" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1033
	Type <Tp>	[0..1]	±		1033
	Name <Nm>	[0..1]	Text		1033

13.4.5 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 **StatusTrail9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusDate <StsDt>	[1..1]	DateTime		386
	SendingOrganisationIdentification <SndgOrgId>	[0..1]	±		386
	UserIdentification <UsrId>	[0..1]	Text		387
	ProcessingStatus <PrcgSts>	[0..1]			387
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		387
Or	PendingProcessing <PdgPrcg>	[1..1]	±		388
Or	Rejected <Rjctd>	[1..1]	±		388
Or	Repair <Rpr>	[1..1]	±		389
Or	Cancelled <Canc>	[1..1]	±		389
Or	PendingCancellation <PdgCxl>	[1..1]	±		390
Or	Proprietary <Prtry>	[1..1]	±		390
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	390
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	391
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		391
	MatchingStatus <MtchgSts>	[0..1]	±		392
	SettlementStatus <SttlmSts>	[0..1]	±	C4	392
	ModificationProcessingStatus <ModPrcgSts>	[0..1]	±		393
	CancellationStatus <CxlSts>	[0..1]	±		394
	Settled <Sttld>	[0..1]	±	C1	395
	SupplementaryData <SplmtryData>	[0..*]	±	C5	395

13.4.6.1 StatusDate <StsDt>

Presence: [1..1]

Definition: Date and time at which the status was assigned.

Datatype: "ISODatetime" on page 1893

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 "OrganisationIdentification32" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C2	1345
	Other <Othr>	[0..*]			1345
	Identification <Id>	[1..1]	Text		1345
	SchemeName <SchmeNm>	[0..1]			1346
{Or	Code <Cd>	[1..1]	CodeSet		1346
Or}	Proprietary <Prtry>	[1..1]	Text		1346
	Issuer <Issr>	[0..1]	Text		1346

13.4.6.3 UserIdentification <UsrId>

Presence: [0..1]

Definition: Unique and unambiguous way to identify the user that created the message instance.

Datatype: "RestrictedFINXMax35Text" on page 1904

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 **ProcessingStatus76Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		387
Or	PendingProcessing <PdgPrcg>	[1..1]	±		388
Or	Rejected <Rjctd>	[1..1]	±		388
Or	Repair <Rpr>	[1..1]	±		389
Or	Cancelled <Canc>	[1..1]	±		389
Or	PendingCancellation <PdgCxl>	[1..1]	±		390
Or	Proprietary <Prtry>	[1..1]	±		390
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	390
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	391

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 "AcknowledgedAcceptedStatus25Choice" on page 1749 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1749
Or}	Reason <Rsn>	[1..*]			1750
	Code <Cd>	[1..1]			1750
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1751
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1751

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 "PendingProcessingStatus15Choice" on page 1609 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1609
Or}	Reason <Rsn>	[1..*]			1609
	Code <Cd>	[1..1]			1610
{Or	Code <Cd>	[1..1]	CodeSet		1610
Or}	Proprietary <Prtry>	[1..1]	±		1611
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1612

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 "[RejectionStatus23Choice](#)" on page 1600 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1601
Or}	Reason <Rsn>	[1..*]			1601
	Code <Cd>	[1..1]			1601
{Or	Code <Cd>	[1..1]	CodeSet		1601
Or}	Proprietary <Prtry>	[1..1]	±		1603
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1603

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 "[RepairStatus16Choice](#)" on page 1586 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1586
Or}	Reason <Rsn>	[1..*]			1586
	Code <Cd>	[1..1]			1587
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1588
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1589

13.4.6.4.5 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled.

Cancelled <Canc> contains one of the following elements (see "[CancellationStatus25Choice](#)" on page 1561 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1562
Or}	Reason <Rsn>	[1..*]			1562
	Code <Cd>	[1..1]			1562
{Or	Code <Cd>	[1..1]	CodeSet		1562
Or}	Proprietary <Prtry>	[1..1]	±		1563
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1563

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 "[PendingStatus46Choice](#)" on page 1576 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1577
Or}	Reason <Rsn>	[1..*]			1577
	Code <Cd>	[1..1]			1577
{Or	Code <Cd>	[1..1]	CodeSet		1577
Or}	Proprietary <Prtry>	[1..1]	±		1578
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1578

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 "[ProprietaryStatusAndReason7](#)" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

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 "ProprietaryReason5" on page 1564 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1564
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1565

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 "ProprietaryReason5" on page 1564 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1564
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1565

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 <IfrrdMtchgSts>

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 <IfrrdMtchgSts> contains one of the following elements (see "[MatchingStatus30Choice](#)" on page 1740 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1740
Or	Unmatched <Umtchd>	[1..1]			1741
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1741
Or}	Reason <Rsn>	[1..*]			1741
	Code <Cd>	[1..1]			1742
{Or	Code <Cd>	[1..1]	CodeSet		1742
Or}	Proprietary <Prtry>	[1..1]	±		1744
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1744
Or}	Proprietary <Prtry>	[1..1]	±		1744

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 "[MatchingStatus30Choice](#)" on page 1740 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1740
Or	Unmatched <Umtchd>	[1..1]			1741
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1741
Or}	Reason <Rsn>	[1..*]			1741
	Code <Cd>	[1..1]			1742
{Or	Code <Cd>	[1..1]	CodeSet		1742
Or}	Proprietary <Prtry>	[1..1]	±		1744
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1744
Or}	Proprietary <Prtry>	[1..1]	±		1744

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 "SettlementStatus22Choice" on page 1686 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1687
Or	Failing <FIng>	[1..1]			1687
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1688
Or}	Reason <Rsn>	[1..*]			1688
	Code <Cd>	[1..1]			1688
{Or	Code <Cd>	[1..1]	CodeSet		1689
Or}	Proprietary <Prtry>	[1..1]	±		1692
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1692
Or}	Proprietary <Prtry>	[1..1]	±		1692

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 "ModificationProcessingStatus8Choice" on page 1661 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1662
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1663
Or	Denied <Dnd>	[1..1]			1663
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1663
Or}	Reason <Rsn>	[1..*]			1663
	Code <Cd>	[1..1]			1664
{Or	Code <Cd>	[1..1]	CodeSet		1664
Or}	Proprietary <Prtry>	[1..1]	±		1665
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1665
Or	Rejected <Rjctd>	[1..1]	±		1665
Or	Repaired <Rprd>	[1..1]	±		1665
Or	Modified <Modfd>	[1..1]			1666
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1666
Or}	Reason <Rsn>	[0..*]			1666
	Code <Cd>	[1..1]			1667
{Or	Code <Cd>	[1..1]	CodeSet		1667
Or}	Proprietary <Prtry>	[1..1]	±		1667
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1668
Or}	Proprietary <Prtry>	[1..1]	±		1668

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 "ProcessingStatus61Choice" on page 1715 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1716
Or	Rejected <Rjctd>	[1..1]	±		1716
Or	Repair <Rpr>	[1..1]	±		1717
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1717
Or	Proprietary <Prtry>	[1..1]	±		1718
Or	Denied <Dnd>	[1..1]			1718
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1718
Or}	Reason <Rsn>	[1..*]			1719
	Code <Cd>	[1..1]			1719
{Or	Code <Cd>	[1..1]	CodeSet		1719
Or}	Proprietary <Prtry>	[1..1]	±		1720
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1720
Or}	Cancelled <Canc>	[1..1]	±		1720

13.4.6.10 Settled <Sttld>

Presence: [0..1]

Definition: Status is settled.

Impacted by: C1 "AdditionalReasonInformationRule"

Settled <Sttld> contains the following elements (see "ProprietaryReason5" on page 1564 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1564
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1565

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.020.002.06**

SecuritiesTransactionCancellationRequest002V06

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 SecuritiesTransactionCancellationRequest002V06 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]	±		401
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		402
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		402
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		402
	AccountOwner <AcctOwnr>	[0..1]	±		403
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		403
	TransactionDetails <TxDtls>	[0..1]			403
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C12	404
	TradeDate <TradDt>	[0..1]	±		405
	SettlementDate <SttlmDt>	[1..1]	±		405
	SettlementQuantity <SttlmQty>	[1..1]	±		406
	SettlementAmount <SttlmAmt>	[0..1]	±		406
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C13, C14, C15, C16	406
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C13, C14, C15, C16	408
	Investor <Invstr>	[0..1]	±		409
	CancellationReason <CxlRsn>	[0..1]	±		409
	FXCancellation <FxCxl>	[0..1]	±		409
	SupplementaryData <SplmtryData>	[0..*]	±	C18	410

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 a ISIN code exist. 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 "References60Choice" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]			1205
	TransactionIdentification <TxId>	[1..1]	Text		1205
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1205
	Payment <Pmt>	[1..1]	CodeSet		1206
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>	[1..1]			1206
	TransactionIdentification <TxId>	[1..1]	Text		1206
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1206
	Payment <Pmt>	[1..1]	CodeSet		1207
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1207
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]			1207
	MessageNumber <MsgNb>	[0..1]	±	C7	1207
	Identification <Id>	[1..1]	Text		1208

14.4.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

14.4.4 ProcessorTransactionIdentification <PrcrTxId>

Presence: [0..1]

Definition: Message Reference identifying the Processor of the transaction.

Datatype: "RestrictedFINXMax16Text" on page 1902

14.4.5 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification156](#)" on [page 1402](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "[SecuritiesAccount30](#)" on [page 1032](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

14.4.7 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtIs> contains the following **TransactionDetails120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C12	404
	TradeDate <TradDt>	[0..1]	±		405
	SettlementDate <SttlmDt>	[1..1]	±		405
	SettlementQuantity <SttlmQty>	[1..1]	±		406
	SettlementAmount <SttlmAmt>	[0..1]	±		406
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C13, C14, C15, C16	406
	ReceivingSettlementParties <RcvrgSttlmPties>	[0..1]	±	C13, C14, C15, C16	408
	Investor <Invstr>	[0..1]	±		409

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 "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```

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 "[TradeDate9Choice](#)" on page 1157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

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 "[SettlementDate20Choice](#)" on page 1156 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1156
Or}	DateCode <DtCd>	[1..1]	±		1157

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 "[Quantity10Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

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 "[AmountAndDirection67](#)" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1094
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1095
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1095

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 "SettlementParties90" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1389
	Identification <Id>	[1..1]			1389
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1389
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1389
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390
	ProcessingIdentification <PrcgId>	[0..1]	Text		1390
	Party1 <Pty1>	[0..1]	±		1390
	Party2 <Pty2>	[0..1]	±		1390
	Party3 <Pty3>	[0..1]	±		1391
	Party4 <Pty4>	[0..1]	±		1391
	Party5 <Pty5>	[0..1]	±		1391

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 "SettlementParties90" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1389
	Identification <Id>	[1..1]			1389
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1389
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1389
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390
	ProcessingIdentification <PrctlId>	[0..1]	Text		1390
	Party1 <Pty1>	[0..1]	±		1390
	Party2 <Pty2>	[0..1]	±		1390
	Party3 <Pty3>	[0..1]	±		1391
	Party4 <Pty4>	[0..1]	±		1391
	Party5 <Pty5>	[0..1]	±		1391

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 "PartyIdentification170" on page 1394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1394
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1394
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1394
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1395
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1395
	LEI <LEI>	[0..1]	IdentifierSet		1395

14.4.8 CancellationReason <CxlRsn>

Presence: [0..1]

Definition: Specifies the reason of the cancellation.

CancellationReason <CxlRsn> contains the following elements (see "CancellationReason27" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1555
{Or	Code <Cd>	[1..1]	CodeSet		1556
Or}	Proprietary <Prtry>	[1..1]	±		1556
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1557

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 "FXCancellation4Choice" on page 1657 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1658
Or}	Proprietary <Prtry>	[1..1]	±		1658

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.021.002.05**

SecuritiesTransactionStatusQuery002V05

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 SecuritiesTransactionStatusQuery002V05 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]			
	StatusAdviceRequested <StsAdvReqd>	[1..1]		C2	413
	Number <Nb>	[1..1]	±	C3	414
	References <Refs>	[1..*]			414
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		415
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		415
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		415
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		415
	CommonIdentification <CmonId>	[0..1]	Text		416
	TradeIdentification <TradId>	[0..*]	Text		416
	MasterIdentification <MstrId>	[0..1]	Text		416
	BasketIdentification <BsktId>	[0..1]	Text		416
	IndexIdentification <IndxId>	[0..1]	Text		416
	ListIdentification <ListId>	[0..1]	Text		416
	ProgramIdentification <PrgmId>	[0..1]	Text		416
	PoolIdentification <PoolId>	[0..1]	Text		416
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		417
	AccountOwner <AcctOwnr>	[0..1]	±		417
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		417
	SupplementaryData <SplmtryData>	[0..*]	±	C4	417

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 <StsAdvcreqd>

Presence: [1..1]

Definition: Description of the status advice requested.

Impacted by: C2 "ReferenceRule"

StatusAdviceRequested <StsAdvcreqd> contains the following DocumentNumber17 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C3	414
	References <Refs>	[1..*]			414
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		415
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		415
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		415
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		415
	CommonIdentification <Cmonld>	[0..1]	Text		416
	TradeIdentification <Tradld>	[0..*]	Text		416
	MasterIdentification <Mstrld>	[0..1]	Text		416
	BasketIdentification <Bsktld>	[0..1]	Text		416
	IndexIdentification <Indxld>	[0..1]	Text		416
	ListIdentification <Listld>	[0..1]	Text		416
	ProgramIdentification <Prgrmld>	[0..1]	Text		416
	PoolIdentification <Poolld>	[0..1]	Text		416
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		417

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 "DocumentNumber6Choice" on page 1166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1167
Or	LongNumber <LngNb>	[1..1]	Text		1167
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1167

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 **Identification27** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		415
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		415
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		415
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		415
	CommonIdentification <CmonId>	[0..1]	Text		416
	TradeIdentification <TradId>	[0..*]	Text		416
	MasterIdentification <MstrId>	[0..1]	Text		416
	BasketIdentification <BsktId>	[0..1]	Text		416
	IndexIdentification <IndxId>	[0..1]	Text		416
	ListIdentification <ListId>	[0..1]	Text		416
	ProgramIdentification <PrgmId>	[0..1]	Text		416
	PoolIdentification <PoolId>	[0..1]	Text		416
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		417

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: "RestrictedFINXMax16Text" on page 1902

15.4.1.2.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

15.4.1.2.4 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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax52Text" on page 1904

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: "RestrictedFINXMax16Text" on page 1902

15.4.1.2.8 BasketIdentification <BsktId>

Presence: [0..1]

Definition: Identification of a basket trade.

Datatype: "RestrictedFINXMax16Text" on page 1902

15.4.1.2.9 IndexIdentification <IndxId>

Presence: [0..1]

Definition: Reference identifying an index trade.

Datatype: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

15.4.1.2.11 ProgramIdentification <PrgmId>

Presence: [0..1]

Definition: Program reference which identifies a program trade.

Datatype: "RestrictedFINXMax16Text" on page 1902

15.4.1.2.12 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

15.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "SecuritiesAccount37" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1033
	Type <Tp>	[0..1]	±		1033
	Name <Nm>	[0..1]	Text		1033

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.022.002.05**

SecuritiesStatusOrStatementQueryStatusAdvice002V05

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 SecuritiesStatusOrStatementQueryStatusAdvice002V05 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> <SciesStsOrStmtQryStsAdv>	[1..1]			
	QueryDetails <QryDtls>	[1..1]			421
	MessageNumber <MsgNb>	[0..1]	±	C4	421
	Reference <Ref>	[1..1]	±		422
	AccountOwner <AcctOwnr>	[0..1]	±		422
	SafekeepingAccount <StkpgAcct>	[0..1]	±		422
	StatusOrStatementRequested <StsOrStmtReqd>	[0..1]			423
{Or	StatusAdvice <StsAdv>	[1..1]		C3	424
	Number <Nb>	[1..1]	±	C4	424
	References <Refs>	[1..*]			425
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		425
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		426
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		426
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		426
	CommonIdentification <Cmonld>	[0..1]	Text		426
	Tradeldentification <Tradld>	[0..*]	Text		426
	MasterIdentification <Mstrld>	[0..1]	Text		426
	BasketIdentification <Bsktld>	[0..1]	Text		426
	IndexIdentification <Indxld>	[0..1]	Text		426
	ListIdentification <Listld>	[0..1]	Text		427
	ProgramIdentification <Prgmld>	[0..1]	Text		427
	PoolIdentification <Poolld>	[0..1]	Text		427
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		427
Or}	Statement <Stmt>	[1..1]	±		427
	ProcessingStatus <PrpgSts>	[1..1]	±		427
	SupplementaryData <SplmtryData>	[0..*]	±	C5	428

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 **DocumentIdentification48** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageNumber <MsgNb>	[0..1]	±	C4	421
	Reference <Ref>	[1..1]	±		422

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 "[DocumentNumber6Choice](#)" on page 1166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1167
Or	LongNumber <LngNb>	[1..1]	Text		1167
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1167

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 elements (see "[Identification16](#)" on page 1283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1283

16.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification156](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "[SecuritiesAccount30](#)" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

16.4.4 StatusOrStatementRequested <StsOrStmtReqd>

Presence: [0..1]

Definition: Details of the request.

StatusOrStatementRequested <StsOrStmtReqd> contains one of the following **StatusOrStatement10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	StatusAdvice <StsAdv>	[1..1]		C3	424
	Number <Nb>	[1..1]	±	C4	424
	References <Refs>	[1..*]			425
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		425
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		426
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		426
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		426
	CommonIdentification <CmonId>	[0..1]	Text		426
	TradeIdentification <TradId>	[0..*]	Text		426
	MasterIdentification <MstrId>	[0..1]	Text		426
	BasketIdentification <BsktId>	[0..1]	Text		426
	IndexIdentification <IndxId>	[0..1]	Text		426
	ListIdentification <ListId>	[0..1]	Text		427
	ProgramIdentification <PrgmId>	[0..1]	Text		427
	PoolIdentification <PoolId>	[0..1]	Text		427
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		427
Or}	Statement <Stmt>	[1..1]	±		427

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 **DocumentNumber17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C4	424
	References <Refs>	[1..*]			425
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		425
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		426
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		426
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		426
	CommonIdentification <CmonId>	[0..1]	Text		426
	TradeIdentification <TradId>	[0..*]	Text		426
	MasterIdentification <MstrId>	[0..1]	Text		426
	BasketIdentification <BsktId>	[0..1]	Text		426
	IndexIdentification <IndxId>	[0..1]	Text		426
	ListIdentification <ListId>	[0..1]	Text		427
	ProgramIdentification <PrgmId>	[0..1]	Text		427
	PoolIdentification <PoolId>	[0..1]	Text		427
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		427

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 "DocumentNumber6Choice" on page 1166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1167
Or	LongNumber <LngNb>	[1..1]	Text		1167
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1167

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 **Identification27** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		425
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		426
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		426
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		426
	CommonIdentification <CmonId>	[0..1]	Text		426
	TradeIdentification <TradId>	[0..*]	Text		426
	MasterIdentification <MstrId>	[0..1]	Text		426
	BasketIdentification <BsktId>	[0..1]	Text		426
	IndexIdentification <IndxId>	[0..1]	Text		426
	ListIdentification <ListId>	[0..1]	Text		427
	ProgramIdentification <PrgmId>	[0..1]	Text		427
	PoolIdentification <PoolId>	[0..1]	Text		427
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		427

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).

Datatype: "RestrictedFINXMax16Text" on page 1902

16.4.4.1.2.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

16.4.4.1.2.3 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: "RestrictedFINXMax16Text" on page 1902

16.4.4.1.2.4 ProcessorTransactionIdentification <PrctrTxld>

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: "RestrictedFINXMax16Text" on page 1902

16.4.4.1.2.5 CommonIdentification <Cmonld>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 1902

16.4.4.1.2.6 TradeIdentification <Tradld>

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: "RestrictedFINXMax52Text" on page 1904

16.4.4.1.2.7 MasterIdentification <Mstrld>

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: "RestrictedFINXMax16Text" on page 1902

16.4.4.1.2.8 BasketIdentification <Bsktld>

Presence: [0..1]

Definition: Identification of a basket trade.

Datatype: "RestrictedFINXMax16Text" on page 1902

16.4.4.1.2.9 IndexIdentification <Indxld>

Presence: [0..1]

Definition: Reference identifying an index trade.

Datatype: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

16.4.4.1.2.11 ProgramIdentification <PrgmId>

Presence: [0..1]

Definition: Program reference which identifies a program trade.

Datatype: "RestrictedFINXMax16Text" on page 1902

16.4.4.1.2.12 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

16.4.4.2 Statement <Stmnt>

Presence: [1..1]

Definition: Identifies the statement/report that was requested.

Statement <Stmnt> contains the following elements (see "DocumentNumber14" on page 1165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C19	1165

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 "ProcessingStatus64Choice" on page 1711 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1712
Or	Rejected <Rjctd>	[1..1]	±		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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.023.002.09**

SecuritiesSettlementTransactionInstruction002V09

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 SecuritiesSettlementTransactionInstruction002V09 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 <Document> <SciesSttlmTxInst></i>	[1..1]		C6, C12, C13, C21, C22, C25, C44, C52, C53, C57, C59, C60, C68, C69, C39, C58	
	TransactionIdentification <TxId>	[1..1]	Text		445
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[1..1]	±		445
	NumberCounts <NbCounts>	[0..1]	±	C23	446
	Linkages <Lnkgs>	[0..*]	±	C40	446
	TradeDetails <TradDtls>	[1..1]		C3, C20, C33, C38, C50, C67, C66	447
	TradeIdentification <TradId>	[0..*]	Text		450
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		450
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		450
	PlaceOfClearing <PlcOfClr>	[0..1]	±		450
	TradeDate <TradDt>	[0..1]	±		450
	SettlementDate <SttlmDt>	[1..1]	±		451
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		451
	DealPrice <DealPric>	[0..1]	±		451
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C42	452
	OpeningClosing <OpngClsg>	[0..1]	±		452
	Reporting <Rptg>	[0..*]	±		452
	TradeTransactionCondition <TradTxCond>	[0..*]	±		452
	InvestorCapacity <InvstrCpcty>	[0..1]	±		453
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		453

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TypeOfPrice <TpOfPric>	[0..1]	±		453
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		453
	MatchingStatus <MtchgSts>	[0..1]	±		454
	AffirmationStatus <AffirmSts>	[0..1]	±		454
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		454
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		454
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C28, C29, C35, C36, C43	455
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C49	456
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]		C26, C55, C56	458
	SettlementQuantity <SttlmQty>	[1..1]	±		460
	DenominationChoice <DnmtnChc>	[0..1]	Text		460
	AccountOwner <AcctOwnr>	[0..1]	±		460
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		460
	CashAccount <CshAcct>	[0..1]	±		460
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C54	461
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		461
	SettlementParameters <SttlmParams>	[1..1]	±	C14, C30, C62, C63	462
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C70	465
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	466
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	467
	CashParties <CshPties>	[0..1]	±		469

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementAmount <SttlmAmt>	[0..1]	±		469
	OtherAmounts <OthrAmts>	[0..1]	±		470
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C34, C51	471
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		472
	SupplementaryData <SplmtryData>	[0..*]	±	C65	472

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 used, 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.

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.

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 used, 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 CurrencyAmount

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

Note: The decimal separator is a dot.

C19 CurrencyAmount

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

Note: The decimal separator is a dot.

C20 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.

C21 CurrencyToBuyRule

If CurrencytoBuy is used, 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.

C22 CurrencyToSellRule

If CurrencytoSell is used, 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.

C23 CurrentInstructionNumberRule

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C24 CurrentInstructionNumberRule

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C25 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.

C26 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.

C27 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.

C28 DescriptionPresenceRule

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

C29 DescriptionUsageRule

Description must be used alone as the last resort.

C30 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.

C31 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C32 IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C33 InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C34 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.

C35 ISINGuideline

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

C36 ISINPresenceRule

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

C37 ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C38 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.

C39 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.

This constraint is defined at the MessageDefinition level.

C40 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.

C41 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.

C42 NumberRule

If Number is negative, then Sign must be present.

C43 OtherIdentificationPresenceRule

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

C44 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.

C45 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C46 Party3PresenceRule

If Party3 is present, then Party2 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 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.

C50 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.

C51 QualifiedForeignIntermediaryRule

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C52 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.

C53 RegistrationDetailsRule

If SettlementParameters/Registration is used 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.

C54 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C55 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.

C56 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.

C57 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.

C58 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.

This constraint is defined at the MessageDefinition level.

C59 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.

C60 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.

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.

C62 SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C63 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.

C64 ShortLongNumberRule

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C65 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.

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.

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 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.

C69 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.

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.

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: "RestrictedFINXMax16Text" on page 1902

17.4.2 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [1..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see "SettlementTypeAndAdditionalParameters20" on page 1286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		1286
	Payment <Pmt>	[1..1]	CodeSet		1286
	CommonIdentification <CmonId>	[0..1]	Text		1287
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1287
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1287
	ClientCollateralInstructionIdentification <CIntCollInstrId>	[0..1]	Text		1287
	ClientCollateralTransactionIdentification <CIntCollTxId>	[0..1]	Text		1287
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1287
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		1288

17.4.3 NumberCounts <NbCounts>

Presence: [0..1]

Definition: Count of the number of transactions linked.

Impacted by: C23 "CurrentInstructionNumberRule"

NumberCounts <NbCounts> contains one of the following elements (see "NumberCount1Choice" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1343
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1343
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1343
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1343

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: C40 "LinkedQuantityRule"

Linkages <Lnkgs> contains the following elements (see "Linkages55" on page 1258 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C23	1259
	MessageNumber <MsgNb>	[0..1]	±	C19	1259
	Reference <Ref>	[1..1]	±		1260
	LinkedQuantity <LkdQty>	[0..1]	±		1260
	ReferenceOwner <RefOwnr>	[0..1]	±		1260

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.

17.4.5 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: C3 "AdditionalDetailsRule", C20 "CurrencyToBuyOrSellRule", C33 "InvestorCapacityRule", C38 "LateDeliveryDateRule", C50 "PlaceOfTradeRule", C67 "TradeDateTimeUTCRule", C66 "TradeDateGuideline"

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails108** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		450
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		450
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		450
	PlaceOfClearing <PlcOfClr>	[0..1]	±		450
	TradeDate <TradDt>	[0..1]	±		450
	SettlementDate <SttlmDt>	[1..1]	±		451
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		451
	DealPrice <DealPric>	[0..1]	±		451
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C42	452
	OpeningClosing <OpngClsg>	[0..1]	±		452
	Reporting <Rptg>	[0..*]	±		452
	TradeTransactionCondition <TradTxCond>	[0..*]	±		452
	InvestorCapacity <InvstrCpcty>	[0..1]	±		453
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		453
	TypeOfPrice <TpOfPric>	[0..1]	±		453
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		453
	MatchingStatus <MtchgSts>	[0..1]	±		454
	AffirmationStatus <AffirmSts>	[0..1]	±		454
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		454
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		454

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.

- **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.

17.4.5.1 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: "RestrictedFINXMax52Text" on page 1904

17.4.5.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "RestrictedFINXMax16Text" on page 1902

17.4.5.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see "PlaceOfTradeIdentification2" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C28	1227
	LEI <LEI>	[0..1]	IdentifierSet		1228

17.4.5.4 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 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1152
	LEI <LEI>	[0..1]	IdentifierSet		1152

17.4.5.5 TradeDate <TradeDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see "[TradeDate9Choice](#)" on page 1157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

17.4.5.6 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 "[SettlementDate20Choice](#)" on page 1156 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1156
Or}	DateCode <DtCd>	[1..1]	±		1157

17.4.5.7 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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

17.4.5.8 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 "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

17.4.5.9 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: C42 "NumberRule"

Datatype: "Max3Number" on page 1896

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

17.4.5.10 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 "OpeningClosing4Choice" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1295
Or}	Proprietary <Prtry>	[1..1]	±		1295

17.4.5.11 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 "Reporting11Choice" on page 1255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1256
Or}	Proprietary <Prtry>	[1..1]	±		1256

17.4.5.12 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 "TradeTransactionCondition6Choice" on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1753
Or}	Proprietary <Prtry>	[1..1]	±		1754

17.4.5.13 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see "InvestorCapacity5Choice" on page 1294 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1294
Or}	Proprietary <Prtry>	[1..1]	±		1294

17.4.5.14 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 "TradeOriginator4Choice" on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1293
Or}	Proprietary <Prtry>	[1..1]	±		1294

17.4.5.15 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 "TypeOfPrice32Choice" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1431
Or}	Proprietary <Prtry>	[1..1]	±		1431

17.4.5.16 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 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C2	1228
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C2	1229

17.4.5.17 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "[MatchingStatus28Choice](#)" on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1740
Or}	Proprietary <Prtry>	[1..1]	±		1740

17.4.5.18 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see "[AffirmationStatus9Choice](#)" on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1729
Or}	Proprietary <Prtry>	[1..1]	±		1730

17.4.5.19 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "[RestrictedFINXMax350Text](#)" on page 1903

17.4.5.20 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: "[RestrictedFINXMax350Text](#)" on page 1903

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: C28 "DescriptionPresenceRule", C29 "DescriptionUsageRule", C35 "ISINGuideline", C36 "ISINPresenceRule", C43 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN </ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification </Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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", C49 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes97" on page 1168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1170
	DayCountBasis <DayCntBsis>	[0..1]	±		1170
	RegistrationForm <RegnForm>	[0..1]	±		1171
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1171
	PaymentStatus <PmtSts>	[0..1]	±		1171
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1171
	ClassificationType <ClssfctnTp>	[0..1]	±		1172
	OptionStyle <OptnStyle>	[0..1]	±		1172
	OptionType <OptnTp>	[0..1]	±		1172
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C3	1172
	CouponDate <CpnDt>	[0..1]	Date		1173
	ExpiryDate <XpryDt>	[0..1]	Date		1173
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1173
	MaturityDate <MtrtyDt>	[0..1]	Date		1173
	IssueDate <IssDt>	[0..1]	Date		1173
	NextCallableDate <NxtCllblDt>	[0..1]	Date		1173
	PutableDate <PutblDt>	[0..1]	Date		1174
	DatedDate <DtdDt>	[0..1]	Date		1174
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1174
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1174
	CurrentFactor <CurFctr>	[0..1]	Rate		1174
	NextFactor <NxtFctr>	[0..1]	Rate		1174
	InterestRate <IntrstRate>	[0..1]	Rate		1174
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1174
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1175
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1175
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1175
	PoolNumber <PoolNb>	[0..1]	±		1175
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1175
	CallableIndicator <CllblInd>	[0..1]	Indicator		1176

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1176
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1176
	ExercisePrice <ExrcPric>	[0..1]	±		1176
	SubscriptionPrice <SbcptPric>	[0..1]	±		1177
	ConversionPrice <ConvsPric>	[0..1]	±		1177
	StrikePrice <StrkPric>	[0..1]	±		1177
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1177
	ContractSize <CtrctSz>	[0..1]	±		1178
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C9, C10, C11, C12, C14	1178
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1179

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: C26 "DenominationRule", C55 "SafekeepingPlaceGuideline", C56 "SafekeepingPlaceRule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following **QuantityAndAccount86** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		460
	DenominationChoice <DnmtnChc>	[0..1]	Text		460
	AccountOwner <AcctOwnr>	[0..1]	±		460
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		460
	CashAccount <CshAcct>	[0..1]	±		460
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C54	461
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		461

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.

- **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 "[Quantity10Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

17.4.8.2 DenominationChoice <DnmtnChc>*Presence:* [0..1]*Definition:* Denomination of the security to be received or delivered.*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1902**17.4.8.3 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification156](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "[SecuritiesAccount30](#)" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

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 "CashAccountIdentification6Choice" on page 1050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C22	1050
Or}	Proprietary <Prtry>	[1..1]	Text		1051

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: C54 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "SafeKeepingPlace4" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

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 <QtyBrkdown> contains the following elements (see "QuantityBreakdown48" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1435
	LotQuantity <LotQty>	[0..1]	±		1436
	LotDateTime <LotDtTm>	[0..1]	±		1436
	LotPrice <LotPric>	[0..1]	±		1436
	TypeOfPrice <TpOfPric>	[0..1]	±		1437

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", C30 "FXStandingInstructionPresenceRule", C62 "SettlementDetailsRule", C63 "SettlementParametersGuideline"

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails178" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1485
	Priority <Prty>	[0..1]	±		1485
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1485
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1486
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1486
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1486
	BlockTrade <BlckTrad>	[0..1]	±		1486
	CCPEligibility <CCPElgbly>	[0..1]	±		1487
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1487
	CashClearingSystem <CshClrSys>	[0..1]	±		1487
	ExposureType <XpsrTp>	[0..1]	±		1487
	FXStandingInstruction <FxStglInstr>	[0..1]	±		1488
	MarketClientSide <MktClntSd>	[0..1]	±		1488
	NettingEligibility <NetgElgbly>	[0..1]	±		1488
	Registration <Regn>	[0..1]			1488
{Or	Code <Cd>	[1..1]	CodeSet		1489
Or}	Proprietary <Prtry>	[1..1]	±		1489
	RepurchaseType <RpTp>	[0..1]	±		1489
	LegalRestrictions <LglRstrctns>	[0..1]	±		1490
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1490
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1490
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1490
	TaxCapacity <TaxCpcty>	[0..1]	±		1491
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1491
	Tracking <Trckg>	[0..1]	±		1491
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1491
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1492
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1492
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1492
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1492

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveringSecuritiesSubBalanceType <DlvrgSctiesSubBalTp>	[0..1]	±		1493
	ReceivingSecuritiesSubBalanceType <RcvrgSctiesSubBalTp>	[0..1]	±		1493
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1493

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 OWN1, 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.

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: [C70 "VendorPresenceRule"](#)

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following elements (see ["StandingSettlementInstruction17"](#) on page 1542 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1543
	Counterparty <CtrPty>	[1..1]	±		1543
	Vendor <Vndr>	[0..1]	±		1543
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	1543
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	1545

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", C27 "DepositoryGuideline", C45 "Party2PresenceRule", C46 "Party3PresenceRule", C47 "Party4PresenceRule", C48 "Party5PresenceRule", C61 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties81" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

- **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.

- **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.

17.4.12 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C11 "BookTransferGuideline", C27 "DepositoryGuideline", C45 "Party2PresenceRule", C46 "Party3PresenceRule", C47 "Party4PresenceRule", C48 "Party5PresenceRule", C61 "SettlementChainGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties81" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

- **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.

- **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.

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 "[CashParties38](#)" on page 1354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1355
	DebtorAgent <DbtrAgt>	[0..1]	±		1355
	Creditor <Cdtr>	[0..1]	±		1356
	CreditorAgent <CdtrAgt>	[0..1]	±		1356
	Intermediary <Intrmy>	[0..1]	±		1357

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 "AmountAndDirection96" on page 1058 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1059
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1059
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1059
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1059
	Amount <Amt>	[1..1]	Amount	C2, C7	1060
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1060
	OriginalCurrencyAndOrderedAmount <OrgnICcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1060
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1061
	ValueDate <ValDt>	[0..1]	±		1061

17.4.15 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts43" on page 1073 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1074
	ChargesFees <ChrgsFees>	[0..1]	±		1075
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1075
	TradeAmount <TradAmt>	[0..1]	±		1075
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1076
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1076
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1076
	LocalTax <LclTax>	[0..1]	±		1077
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1077
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1077
	Margin <Mrgn>	[0..1]	±		1078
	Other <Othr>	[0..1]	±		1078
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1078
	ShippingAmount <ShppgAmt>	[0..1]	±		1079
	SpecialConcession <SpclCncssn>	[0..1]	±		1079
	StampDuty <StrmpDty>	[0..1]	±		1079
	StockExchangeTax <StockXchgTax>	[0..1]	±		1080
	TransferTax <TrfTax>	[0..1]	±		1080
	TransactionTax <TxTax>	[0..1]	±		1080
	ValueAddedTax <ValAddedTax>	[0..1]	±		1081
	WithholdingTax <WhldgTax>	[0..1]	±		1081
	NetGainLoss <NetGnLoss>	[0..1]	±		1081
	ConsumptionTax <CsmptnTax>	[0..1]	±		1082
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1082
	ResearchFee <RsrchFee>	[0..1]	±		1082

17.4.16 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C34 "InvestorCountryCodeRule", C51 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following elements (see "OtherParties35" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C23	1349
	QualifiedForeignIntermediary <QlfdFrgrnIntrmy>	[0..1]	±		1350
	StockExchange <StockXchg>	[0..1]	±		1350
	TradeRegulator <TradRgltr>	[0..1]	±		1351
	TripartyAgent <TrptyAgt>	[0..1]	±		1351
	Broker <Brkr>	[0..1]	±		1352

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 elements (see "RegistrationParameters7" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1238
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1239
	RegistrarAccount <RegarAcct>	[0..1]	Text		1239
	CertificateNumber <CertNb>	[0..*]	±	C28	1239

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: C65 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.024.002.10**

SecuritiesSettlementTransactionStatusAdvice002V10

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 SecuritiesSettlementTransactionStatusAdvice002V10 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	
	TransactionIdentification <TxId>	[1..1]		C17	483
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		484
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		484
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		484
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		484
	CommonIdentification <CmonId>	[0..1]	Text		485
	NettingServiceProviderIdentification <NetgSvcPrvdId>	[0..1]	Text		485
	Linkages <Lnks>	[0..1]	±		485
	ProcessingStatus <PrcgSts>	[0..1]			485
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		486
Or	PendingProcessing <PdgPrcg>	[1..1]	±		486
Or	Rejected <Rjctd>	[1..1]	±		486
Or	Repair <Rpr>	[1..1]	±		487
Or	Cancelled <Canc>	[1..1]	±		487
Or	PendingCancellation <PdgCxl>	[1..1]	±		488
Or	Proprietary <Prtry>	[1..1]	±		488
Or	CancellationRequested <CxlReqd>	[1..1]	±	C3	488
Or}	ModificationRequested <ModReqd>	[1..1]	±	C3	489
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		489
	MatchingStatus <MtchgSts>	[0..1]	±		490
	SettlementStatus <SttlmSts>	[0..1]	±	C23	490
	TransactionDetails <TxDtls>	[0..1]		C12, C31, C32	491
	TradeIdentification <TradId>	[0..*]	Text		495
	PoolIdentification <PoolId>	[0..1]	Text		496
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		496

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		496
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		496
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		496
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		496
	AccountOwner <AcctOwnr>	[0..1]	±		496
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		497
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C25	497
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		497
	PlaceOfClearing <PlcOfClr>	[0..1]	±		498
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C13, C14, C18	498
	SettlementQuantity <SttlmQty>	[1..1]	±		499
	SettlementAmount <SttlmAmt>	[0..1]	±		499
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		500
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		500
	ExpectedValueDate <XpctdValDt>	[0..1]	±		500
	SettlementDate <SttlmDt>	[1..1]	±		501
	TradeDate <TradDt>	[0..1]	±		501
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		501
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		501
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		501
	Payment <Pmt>	[1..1]	CodeSet		502
	SettlementParameters <SttlmParams>	[1..1]	±	C5, C27	502
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	504
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C19, C20, C21, C22	505
	Investor <Invstr>	[0..1]	±		506
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		506

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrccAddtlDtls>	[0..1]	Text		506
	SupplementaryData <SplmtryData>	[0..*]	±	C30	507

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 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.

C13 ISINGuideline

When a ISIN code exist. 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.

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 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).

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 **TransactionIdentifications38** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		484
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		484
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		484
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		484
	CommonIdentification <CmonId>	[0..1]	Text		485
	NettingServiceProviderIdentification <NetgSvcPrvdrId>	[0..1]	Text		485

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: "RestrictedFINXMax16Text" on page 1902

18.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

18.4.1.5 CommonIdentification <CmonId>*Presence:* [0..1]*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.*Datatype:* "RestrictedFINXMax16Text" on page 1902**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:* "RestrictedFINXMax16Text" on page 1902**18.4.2 Linkages <Lnkgs>***Presence:* [0..1]*Definition:* Link to another transaction - provided for information only.**Linkages <Lnkgs>** contains the following elements (see "Linkages50" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1327
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1327

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 **ProcessingStatus77Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		486
Or	PendingProcessing <PdgPrcg>	[1..1]	±		486
Or	Rejected <Rjctd>	[1..1]	±		486
Or	Repair <Rpr>	[1..1]	±		487
Or	Cancelled <Canc>	[1..1]	±		487
Or	PendingCancellation <PdgCxl>	[1..1]	±		488
Or	Proprietary <Prtry>	[1..1]	±		488
Or	CancellationRequested <CxlReqd>	[1..1]	±	C3	488
Or}	ModificationRequested <ModReqd>	[1..1]	±	C3	489

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 "AcknowledgedAcceptedStatus25Choice" on page 1749 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1749
Or}	Reason <Rsn>	[1..*]			1750
	Code <Cd>	[1..1]			1750
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1751
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1751

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 "PendingProcessingStatus15Choice" on page 1609 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1609
Or}	Reason <Rsn>	[1..*]			1609
	Code <Cd>	[1..1]			1610
{Or	Code <Cd>	[1..1]	CodeSet		1610
Or}	Proprietary <Prtry>	[1..1]	±		1611
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1612

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 "[RejectionStatus26Choice](#)" on page 1594 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1594
Or}	Reason <Rsn>	[1..*]			1594
	Code <Cd>	[1..1]			1595
{Or	Code <Cd>	[1..1]	CodeSet		1595
Or}	Proprietary <Prtry>	[1..1]	±		1597
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1597

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 "[RepairStatus16Choice](#)" on page 1586 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1586
Or}	Reason <Rsn>	[1..*]			1586
	Code <Cd>	[1..1]			1587
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1588
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1589

18.4.3.5 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction/request has been cancelled.

Cancelled <Canc> contains one of the following elements (see "CancellationStatus25Choice" on page 1561 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1562
Or}	Reason <Rsn>	[1..*]			1562
	Code <Cd>	[1..1]			1562
{Or	Code <Cd>	[1..1]	CodeSet		1562
Or}	Proprietary <Prtry>	[1..1]	±		1563
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1563

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 "PendingStatus46Choice" on page 1576 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1577
Or}	Reason <Rsn>	[1..*]			1577
	Code <Cd>	[1..1]			1577
{Or	Code <Cd>	[1..1]	CodeSet		1577
Or}	Proprietary <Prtry>	[1..1]	±		1578
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1578

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 "ProprietaryStatusAndReason7" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

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 "ProprietaryReason5" on page 1564 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1564
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1565

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 "ProprietaryReason5" on page 1564 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1564
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1565

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

18.4.4 InferredMatchingStatus <lfrrdMtchgSts>

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 <IfrrdMtchgSts> contains one of the following elements (see "MatchingStatus32Choice" on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1735
Or	Unmatched <Umtchd>	[1..1]			1736
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1736
Or}	Reason <Rsn>	[1..*]			1736
	Code <Cd>	[1..1]			1736
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1739
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1739
Or}	Proprietary <Prtry>	[1..1]	±		1739

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 "MatchingStatus32Choice" on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1735
Or	Unmatched <Umtchd>	[1..1]			1736
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1736
Or}	Reason <Rsn>	[1..*]			1736
	Code <Cd>	[1..1]			1736
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1739
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1739
Or}	Proprietary <Prtry>	[1..1]	±		1739

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 "SettlementStatus22Choice" on page 1686 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1687
Or	Failing <FIng>	[1..1]			1687
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1688
Or}	Reason <Rsn>	[1..*]			1688
	Code <Cd>	[1..1]			1688
{Or	Code <Cd>	[1..1]	CodeSet		1689
Or}	Proprietary <Prtry>	[1..1]	±		1692
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1692
Or}	Proprietary <Prtry>	[1..1]	±		1692

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 <TxDtIs> contains the following TransactionDetails121 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		495
	PoolIdentification <PoolId>	[0..1]	Text		496
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		496
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		496
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		496
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		496
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		496
	AccountOwner <AcctOwnr>	[0..1]	±		496
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		497
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C25	497
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		497
	PlaceOfClearing <PlcOfClr>	[0..1]	±		498
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C13, C14, C18	498
	SettlementQuantity <SttlmQty>	[1..1]	±		499
	SettlementAmount <SttlmAmt>	[0..1]	±		499
	LateDeliveryDate <LateDlrvyDt>	[0..1]	±		500
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		500
	ExpectedValueDate <XpctdValDt>	[0..1]	±		500
	SettlementDate <SttlmDt>	[1..1]	±		501
	TradeDate <TradDt>	[0..1]	±		501
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		501
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		501
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		501
	Payment <Pmt>	[1..1]	CodeSet		502
	SettlementParameters <SttlmParams>	[1..1]	±	C5, C27	502
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	504

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C19, C20, C21, C22	505
	Investor <Invstr>	[0..1]	±		506
	QualifiedForeignIntermediary <QlfdFrgrnIntrmy>	[0..1]	±		506
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrpgAddtlDtls>	[0..1]	Text		506

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.

- **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: "RestrictedFINXMax52Text" on page 1904

18.4.7.2 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 1902

18.4.7.3 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

18.4.7.6 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: "RestrictedFINXMax16Text" on page 1902

18.4.7.7 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: "RestrictedFINXMax16Text" on page 1902

18.4.7.8 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification156](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "[SecuritiesAccount30](#)" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

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 "[SafeKeepingPlace4](#)" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

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 "[PlaceOfTradeIdentification2](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C28	1227
	LEI <LEI>	[0..1]	IdentifierSet		1228

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 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1152
	LEI <LEI>	[0..1]	IdentifierSet		1152

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 "[SecurityIdentification20](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```

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 "[Quantity10Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

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 "AmountAndDirection67" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1094
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1095
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1095

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 "[SettlementDate32Choice](#)" on page 1155 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1155
Or}	DateCode <DtCd>	[1..1]	±		1155

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 "[TradeDate9Choice](#)" on page 1157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

18.4.7.21 AcknowledgedStatusTimeStamp <AckdStsTmStmp>*Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* "[ISODatetime](#)" on page 1893**18.4.7.22 MatchedStatusTimeStamp <MtchdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is matched.*Datatype:* "[ISODatetime](#)" on page 1893**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 1827

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 1781

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 "SettlementDetails181" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1457
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1458
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1458
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1458
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1458
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1459
	Registration <Regn>	[0..1]			1459
{Or	Code <Cd>	[1..1]	CodeSet		1459
Or}	Proprietary <Prtry>	[1..1]	±		1460
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1460
	ExposureType <XpsrTp>	[0..1]	±		1460
	CashClearingSystem <CshClrSys>	[0..1]	±		1460
	TaxCapacity <TaxCpcty>	[0..1]	±		1461
	RepurchaseType <RpTp>	[0..1]	±		1461
	MarketClientSide <MktClntSd>	[0..1]	±		1461
	BlockTrade <BlckTrad>	[0..1]	±		1461
	LegalRestrictions <LglRstrctns>	[0..1]	±		1462
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1462
	NettingEligibility <NetgElgbly>	[0..1]	±		1462
	CCPEligibility <CCPElgbly>	[0..1]	±		1462
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1463
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1463
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1463

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 "SettlementParties90" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1389
	Identification <Id>	[1..1]			1389
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1389
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1389
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390
	ProcessingIdentification <PrctlId>	[0..1]	Text		1390
	Party1 <Pty1>	[0..1]	±		1390
	Party2 <Pty2>	[0..1]	±		1390
	Party3 <Pty3>	[0..1]	±		1391
	Party4 <Pty4>	[0..1]	±		1391
	Party5 <Pty5>	[0..1]	±		1391

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 <DlvrgSttlmPties>

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 "SettlementParties90" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1389
	Identification <Id>	[1..1]			1389
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1389
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1389
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390
	ProcessingIdentification <PrcgId>	[0..1]	Text		1390
	Party1 <Pty1>	[0..1]	±		1390
	Party2 <Pty2>	[0..1]	±		1390
	Party3 <Pty3>	[0..1]	±		1391
	Party4 <Pty4>	[0..1]	±		1391
	Party5 <Pty5>	[0..1]	±		1391

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 "[PartyIdentification170](#)" on page 1394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1394
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1394
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1394
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1395
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1395
	LEI <LEI>	[0..1]	IdentifierSet		1395

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 "[PartyIdentification157](#)" on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1417
	LEI <LEI>	[0..1]	IdentifierSet		1418

18.4.7.30 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: "RestrictedFINXMax350Text" on page 1903

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.025.002.09**

SecuritiesSettlementTransactionConfirmation002V09

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 SecuritiesSettlementTransactionConfirmation002V09 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, C17, C42, C47, C48, C54, C55, C46	
	TransactionIdentificationDetails <TxIdDtls>	[1..1]		C30	521
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		521
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		522
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		522
	ProcessorTransactionIdentification <PrccrTxId>	[0..1]	Text		522
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		522
	Payment <Pmt>	[1..1]	CodeSet		522
	CommonIdentification <CmonId>	[0..1]	Text		523
	PoolIdentification <PoolId>	[0..1]	Text		523
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		523
	Linkages <Lnkgs>	[0..1]	±		523
	AdditionalParameters <AddtlParams>	[0..1]		C33	523
	PreConfirmation <PreConf>	[0..1]	CodeSet		524
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		524
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		525
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		525
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		525
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		525
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		525
	TradeDetails <TradDtls>	[1..1]		C3, C24, C40, C53, C52	525
	TradeIdentification <TradId>	[0..*]	Text		527
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		527

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		527
	PlaceOfClearing <PlcOfClr>	[0..1]	±		527
	TradeDate <TradDt>	[0..1]	±		527
	SettlementDate <SttlmDt>	[0..1]	±		528
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		528
	DealPrice <DealPric>	[0..1]	±		528
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C31	529
	OpeningClosing <OpngClsg>	[0..1]	±		529
	Reporting <Rptg>	[0..*]	±		529
	TradeTransactionCondition <TradTxCond>	[0..*]	±		529
	InvestorCapacity <InvstrCpcty>	[0..1]	±		530
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		530
	TypeOfPrice <TpOfPric>	[0..1]	±		530
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		530
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		531
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C20, C21, C26, C27, C32	531
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C39	532
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C18, C34, C44, C45	534
	SettlementParameters <SttlmParams>	[1..1]	±	C11, C50	536
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C56	538
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C9, C19, C35, C36, C37, C38, C49	539
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C9, C19, C35, C36, C37, C38, C49	540
	CashParties <CshPties>	[0..1]	±		542

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledAmount <StldAmt>	[0..1]	±		542
	OtherAmounts <OthrAmts>	[0..1]	±		543
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C25, C41	544
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		545
	SupplementaryData <SplmtryData>	[0..*]	±	C51	545

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.

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 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 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.

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 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.

C20 DescriptionPresenceRule

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

C21 DescriptionUsageRule

Description must be used alone as the last resort.

C22 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C23 IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C24 InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C25 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.

C26 ISINGuideline

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

C27 ISINPresenceRule

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

C28 ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C29 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.

C30 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C31 NumberRule

If Number is negative, then Sign must be present.

C32 OtherIdentificationPresenceRule

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

C33 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.

C34 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.

C35 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C36 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C37 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C38 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C39 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.

C40 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.

C41 QualifiedForeignIntermediaryRule

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C42 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.

C43 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C44 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/SharesHeldAtLoanCustodian: 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.

C45 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.

C46 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.

This constraint is defined at the MessageDefinition level.

C47 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.

C48 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.

C49 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.

C50 SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C51 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.

C52 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.

C53 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.

C54 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.

C55 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.

C56 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: C30 "NoAccountOwnerTransactionIdentificationRule"

TransactionIdentificationDetails <TxIdDtls> contains the following **SettlementTypeAndIdentification24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		521
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		522
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		522
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		522
	SecuritiesMovementType <ScetiesMvmntTp>	[1..1]	CodeSet		522
	Payment <Pmt>	[1..1]	CodeSet		522
	CommonIdentification <CmonId>	[0..1]	Text		523
	PoolIdentification <PoolId>	[0..1]	Text		523
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		523

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: "RestrictedFINXMax16Text" on page 1902

19.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

19.4.1.3 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: "RestrictedFINXMax16Text" on page 1902

19.4.1.4 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: "RestrictedFINXMax16Text" on page 1902

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 1827

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 1781

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:* "RestrictedFINXMax16Text" on page 1902**19.4.1.8 PoolIdentification <PoolId>***Presence:* [0..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "RestrictedFINXMax16Text" on page 1902**19.4.1.9 CorporateActionEventIdentification <CorpActnEvtId>***Presence:* [0..1]*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.*Datatype:* "RestrictedFINXMax16Text" on page 1902**19.4.2 Linkages <Lnkgs>***Presence:* [0..1]*Definition:* Link to another transaction - provided for information only.**Linkages <Lnkgs>** contains the following elements (see "Linkages50" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1327
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1327

19.4.3 AdditionalParameters <AddtlParams>*Presence:* [0..1]*Definition:* Additional parameters for the transaction.*Impacted by:* C33 "PartialSettlementGuideline"

AdditionalParameters <AddtlParams> contains the following **AdditionalParameters31** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		524
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		524
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		525
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		525
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		525
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		525
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		525

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.

19.4.3.1 PreConfirmation <PreConf>

Presence: [0..1]

Definition: Specifies whether there exists a pre-confirmation.

Datatype: "PreConfirmation1Code" on page 1825

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 1808

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

19.4.3.5 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxld>

Presence: [0..1]

Definition: Unique reference identifying the triparty collateral management transaction from the client's point of view.

Datatype: "RestrictedFINXMax16Text" on page 1902

19.4.3.6 ClientCollateralInstructionIdentification <ClntCollInstrld>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: "RestrictedFINXMax16Text" on page 1902

19.4.3.7 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrld>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: "RestrictedFINXMax16Text" on page 1902

19.4.4 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: C3 "AdditionalDetailsRule", C24 "InvestorCapacityRule", C40 "PlaceOfTradeRule", C53 "TradeDateTimeUTCRule", C52 "TradeDateGuideline"

TradeDetails <TradDtIs> contains the following **SecuritiesTradeDetails106** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		527
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		527
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		527
	PlaceOfClearing <PlcOfClr>	[0..1]	±		527
	TradeDate <TradDt>	[0..1]	±		527
	SettlementDate <SttlmDt>	[0..1]	±		528
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		528
	DealPrice <DealPric>	[0..1]	±		528
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C31	529
	OpeningClosing <OpngClsg>	[0..1]	±		529
	Reporting <Rptg>	[0..*]	±		529
	TradeTransactionCondition <TradTxCond>	[0..*]	±		529
	InvestorCapacity <InvstrCpcty>	[0..1]	±		530
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		530
	TypeOfPrice <TpOfPric>	[0..1]	±		530
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		530
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		531

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.

- **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.

19.4.4.1 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: "RestrictedFINXMax52Text" on page 1904

19.4.4.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "RestrictedFINXMax16Text" on page 1902

19.4.4.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see "PlaceOfTradeIdentification2" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C28	1227
	LEI <LEI>	[0..1]	IdentifierSet		1228

19.4.4.4 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 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1152
	LEI <LEI>	[0..1]	IdentifierSet		1152

19.4.4.5 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 "[TradeDate9Choice](#)" on page 1157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

19.4.4.6 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 "[SettlementDate20Choice](#)" on page 1156 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1156
Or}	DateCode <DtCd>	[1..1]	±		1157

19.4.4.7 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 "[SettlementDate22Choice](#)" on page 1155 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1156
Or}	DateCode <DtCd>	[1..1]	±		1156

19.4.4.8 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 "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

19.4.4.9 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: C31 "NumberRule"

Datatype: "Max3Number" on page 1896

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

19.4.4.10 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 "OpeningClosing4Choice" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1295
Or}	Proprietary <Prtry>	[1..1]	±		1295

19.4.4.11 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 "Reporting11Choice" on page 1255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1256
Or}	Proprietary <Prtry>	[1..1]	±		1256

19.4.4.12 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 "TradeTransactionCondition6Choice" on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1753
Or}	Proprietary <Prtry>	[1..1]	±		1754

19.4.4.13 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see "InvestorCapacity5Choice" on page 1294 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1294
Or}	Proprietary <Prtry>	[1..1]	±		1294

19.4.4.14 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 "TradeOriginator4Choice" on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1293
Or}	Proprietary <Prtry>	[1..1]	±		1294

19.4.4.15 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 "TypeOfPrice32Choice" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1431
Or}	Proprietary <Prtry>	[1..1]	±		1431

19.4.4.16 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "RestrictedFINXMax350Text" on page 1903

19.4.4.17 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: "RestrictedFINXMax350Text" on page 1903

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: C20 "DescriptionPresenceRule", C21 "DescriptionUsageRule", C26 "ISINGuideline", C27 "ISINPresenceRule", C32 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```

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", C39 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes97" on page 1168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1170
	DayCountBasis <DayCntBsis>	[0..1]	±		1170
	RegistrationForm <RegnForm>	[0..1]	±		1171
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1171
	PaymentStatus <PmtSts>	[0..1]	±		1171
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1171
	ClassificationType <ClssfctnTp>	[0..1]	±		1172
	OptionStyle <OptnStyle>	[0..1]	±		1172
	OptionType <OptnTp>	[0..1]	±		1172
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C3	1172
	CouponDate <CpnDt>	[0..1]	Date		1173
	ExpiryDate <XpryDt>	[0..1]	Date		1173
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1173
	MaturityDate <MtrtyDt>	[0..1]	Date		1173
	IssueDate <IssDt>	[0..1]	Date		1173
	NextCallableDate <NxtClblDt>	[0..1]	Date		1173
	PutableDate <PutblDt>	[0..1]	Date		1174
	DatedDate <DtdDt>	[0..1]	Date		1174
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1174
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1174
	CurrentFactor <CurFctr>	[0..1]	Rate		1174
	NextFactor <NxtFctr>	[0..1]	Rate		1174
	InterestRate <IntrstRate>	[0..1]	Rate		1174
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1174
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1175
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1175
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1175
	PoolNumber <PoolNb>	[0..1]	±		1175
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1175
	CallableIndicator <ClblInd>	[0..1]	Indicator		1176

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1176
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1176
	ExercisePrice <ExrcPric>	[0..1]	±		1176
	SubscriptionPrice <SbcptPric>	[0..1]	±		1177
	ConversionPrice <ConvsPric>	[0..1]	±		1177
	StrikePrice <StrkPric>	[0..1]	±		1177
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1177
	ContractSize <CtrctSz>	[0..1]	±		1178
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C9, C10, C11, C12, C14	1178
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1179

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: C18 "DenominationRule", C34 "PartialSettlementGuideline", C44 "SafekeepingPlaceGuideline", C45 "SafekeepingPlaceRule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see "QuantityAndAccount90" on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		1040
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±		1040
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		1040
	PreviouslySettledAmount <PrevslySttldAmt>	[0..1]	±		1041
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		1041
	DenominationChoice <DnmtnChc>	[0..1]	Text		1041
	AccountOwner <AcctOwnr>	[0..1]	±		1041
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1042
	CashAccount <CshAcct>	[0..1]	±		1042
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1042
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1043

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.

- **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.

- **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.

19.4.8 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", C50 "SettlementDetailsRule"

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails176" on page 1505 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		1507
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1507
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1507
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1507
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1508
	BlockTrade <BlckTrad>	[0..1]	±		1508
	CCPEligibility <CCPElgbly>	[0..1]	±		1508
	CashClearingSystem <CshClrSys>	[0..1]	±		1509
	ExposureType <XpsrTp>	[0..1]	±		1509
	MarketClientSide <MktClntSd>	[0..1]	±		1509
	NettingEligibility <NetgElgbly>	[0..1]	±		1509
	Registration <Regn>	[0..1]			1510
{Or	Code <Cd>	[1..1]	CodeSet		1510
Or}	Proprietary <Prtry>	[1..1]	±		1510
	RepurchaseType <RpTp>	[0..1]	±		1510
	LegalRestrictions <LglRstrctns>	[0..1]	±		1511
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1511
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1511
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1511
	TaxCapacity <TaxCpcty>	[0..1]	±		1512
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1512
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1512
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1513
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1513
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1513
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1513

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: C56 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following elements (see "StandingSettlementInstruction17" on page 1542 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1543
	Counterparty <CtrPty>	[1..1]	±		1543
	Vendor <Vndr>	[0..1]	±		1543
	OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	1543
	OtherReceivingSettlementParties <OthrRcvngSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	1545

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 <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C9 "BookTransferGuideline", C19 "DepositoryGuideline", C35 "Party2PresenceRule", C36 "Party3PresenceRule", C37 "Party4PresenceRule", C38 "Party5PresenceRule", C49 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties81" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

- **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.

- **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.

19.4.11 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C9 "BookTransferGuideline", C19 "DepositoryGuideline", C35 "Party2PresenceRule", C36 "Party3PresenceRule", C37 "Party4PresenceRule", C38 "Party5PresenceRule", C49 "SettlementChainGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties81" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

- **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.

- **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.

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 "[CashParties38](#)" on page 1354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1355
	DebtorAgent <DbtrAgt>	[0..1]	±		1355
	Creditor <Cdtr>	[0..1]	±		1356
	CreditorAgent <CdtrAgt>	[0..1]	±		1356
	Intermediary <Intrmy>	[0..1]	±		1357

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 "AmountAndDirection96" on page 1058 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1059
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1059
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1059
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1059
	Amount <Amt>	[1..1]	Amount	C2, C7	1060
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1060
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1060
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1061
	ValueDate <ValDt>	[0..1]	±		1061

19.4.14 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts44" on page 1063 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1064
	ChargesFees <ChrgsFees>	[0..1]	±		1065
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1065
	TradeAmount <TradAmt>	[0..1]	±		1065
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1066
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1066
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1066
	LocalTax <LclTax>	[0..1]	±		1067
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1067
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1067
	Margin <Mrgn>	[0..1]	±		1068
	Other <Othr>	[0..1]	±		1068
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1068
	ShippingAmount <ShppgAmt>	[0..1]	±		1069
	SpecialConcession <SpclCncssn>	[0..1]	±		1069
	StampDuty <StrmpDty>	[0..1]	±		1069
	StockExchangeTax <StockXchgTax>	[0..1]	±		1070
	TransferTax <TrfTax>	[0..1]	±		1070
	TransactionTax <TxTax>	[0..1]	±		1070
	ValueAddedTax <ValAddedTax>	[0..1]	±		1071
	WithholdingTax <WhldgTax>	[0..1]	±		1071
	NetGainLoss <NetGnLoss>	[0..1]	±		1071
	ConsumptionTax <CsmptnTax>	[0..1]	±		1072
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1072
	BookValue <BookVal>	[0..1]	±		1072
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1073
	ResearchFee <RsrchFee>	[0..1]	±		1073

19.4.15 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C25 "InvestorCountryCodeRule", C41 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following elements (see "OtherParties35" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C23	1349
	QualifiedForeignIntermediary <QlfdFrgrnIntrmy>	[0..1]	±		1350
	StockExchange <StockXchg>	[0..1]	±		1350
	TradeRegulator <TradRgltr>	[0..1]	±		1351
	TripartyAgent <TrptyAgt>	[0..1]	±		1351
	Broker <Brkr>	[0..1]	±		1352

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 elements (see "RegistrationParameters7" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1238
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1239
	RegistrarAccount <RegarAcct>	[0..1]	Text		1239
	CertificateNumber <CertNb>	[0..*]	±	C28	1239

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: C51 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.026.002.08 SecuritiesSettlementTransactionReversalAdv ice002V08

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 SecuritiesSettlementTransactionReversalAdvice002V08 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> <SciesSttlmTxRvslAdv>	[1..1]		C10, C17, C41, C45, C46	
	TransactionIdentificationDetails <TxIdDtls>	[1..1]		C30	557
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		557
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		557
	MarketInfrastructureTransactionIdentification <MktInfstrctrTxId>	[0..1]	Text		558
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		558
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		558
	Payment <Pmt>	[1..1]	CodeSet		558
	CommonIdentification <CmonId>	[0..1]	Text		558
	PoolIdentification <PoolId>	[0..1]	Text		559
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		559
	ConfirmationReference <ConfRef>	[1..1]	±		559
	AdditionalParameters <AddtlParams>	[0..1]			559
	PreConfirmation <PreConf>	[0..1]	CodeSet		559
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		560
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		560
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		560
	TradeDetails <TradDtls>	[1..1]		C3, C24, C39, C51, C50	560
	TradeIdentification <TradeId>	[0..*]	Text		562
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		562
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		562
	PlaceOfClearing <PlcOfClr>	[0..1]	±		562
	TradeDate <TradDt>	[0..1]	±		562
	SettlementDate <SttlmDt>	[0..1]	±		563
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		563

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DealPrice <DealPric>	[0..1]	±		563
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C31	564
	OpeningClosing <OpngClsg>	[0..1]	±		564
	Reporting <Rptg>	[0..*]	±		564
	TradeTransactionCondition <TradTxCond>	[0..*]	±		564
	InvestorCapacity <InvstrCpcty>	[0..1]	±		565
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		565
	TypeOfPrice <TpOfPric>	[0..1]	±		565
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		565
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		566
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C20, C21, C26, C27, C32	566
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C38	567
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C18, C33, C43, C44	569
	SettlementParameters <SttlmParams>	[1..1]	±	C11, C48	571
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C52	573
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C9, C19, C34, C35, C36, C37, C47	574
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C9, C19, C34, C35, C36, C37, C47	575
	CashParties <CshPties>	[0..1]	±		577
	SettledAmount <SttldAmt>	[0..1]	±		577
	OtherAmounts <OthrAmts>	[0..1]	±		578
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C25, C40	579
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		580

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C49	580

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.

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 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 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.

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 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.

C20 DescriptionPresenceRule

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

C21 DescriptionUsageRule

Description must be used alone as the last resort.

C22 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C23 IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C24 InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C25 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.

C26 ISINGuideline

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

C27 ISINPresenceRule

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

C28 ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C29 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.

C30 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C31 NumberRule

If Number is negative, then Sign must be present.

C32 OtherIdentificationPresenceRule

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

C33 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.

C34 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C35 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C36 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C37 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C38 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.

C39 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.

C40 QualifiedForeignIntermediaryRule

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C41 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.

C42 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C43 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.

C44 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.

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.

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.

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 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: C30 "NoAccountOwnerTransactionIdentificationRule"

TransactionIdentificationDetails <TxIdDtIs> contains the following **SettlementTypeAndIdentification24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		557
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		557
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		558
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		558
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		558
	Payment <Pmt>	[1..1]	CodeSet		558
	CommonIdentification <CmonId>	[0..1]	Text		558
	PoolIdentification <PoolId>	[0..1]	Text		559
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		559

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: "RestrictedFINXMax16Text" on page 1902

20.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

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:* "RestrictedFINXMax16Text" on page 1902**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:* "RestrictedFINXMax16Text" on page 1902**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 1827

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 1781

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:* "RestrictedFINXMax16Text" on page 1902

20.4.1.8 PoolIdentification <PoolId>*Presence:* [0..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "RestrictedFINXMax16Text" on page 1902**20.4.1.9 CorporateActionEventIdentification <CorpActnEvtId>***Presence:* [0..1]*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.*Datatype:* "RestrictedFINXMax16Text" on page 1902**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 elements (see "Identification16" on page 1283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1283

20.4.3 AdditionalParameters <AddtlParams>*Presence:* [0..1]*Definition:* Additional parameters for the transaction.**AdditionalParameters <AddtlParams>** contains the following **AdditionalParameters32** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		559
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		560
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		560
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		560

20.4.3.1 PreConfirmation <PreConf>*Presence:* [0..1]*Definition:* Specifies whether there exists a pre-confirmation.*Datatype:* "PreConfirmation1Code" on page 1825

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 1808

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

20.4.4 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: C3 "AdditionalDetailsRule", C24 "InvestorCapacityRule", C39 "PlaceOfTradeRule", C51 "TradeDateTimeUTCRule", C50 "TradeDateGuideline"

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails106** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		562
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		562
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		562
	PlaceOfClearing <PlcOfClr>	[0..1]	±		562
	TradeDate <TradDt>	[0..1]	±		562
	SettlementDate <SttlmDt>	[0..1]	±		563
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		563
	DealPrice <DealPric>	[0..1]	±		563
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C31	564
	OpeningClosing <OpngClsg>	[0..1]	±		564
	Reporting <Rptg>	[0..*]	±		564
	TradeTransactionCondition <TradTxCond>	[0..*]	±		564
	InvestorCapacity <InvstrCpcty>	[0..1]	±		565
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		565
	TypeOfPrice <TpOfPric>	[0..1]	±		565
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		565
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		566

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.

- **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.

20.4.4.1 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: "RestrictedFINXMax52Text" on page 1904

20.4.4.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "RestrictedFINXMax16Text" on page 1902

20.4.4.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see "PlaceOfTradeIdentification2" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C28	1227
	LEI <LEI>	[0..1]	IdentifierSet		1228

20.4.4.4 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 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1152
	LEI <LEI>	[0..1]	IdentifierSet		1152

20.4.4.5 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 "[TradeDate9Choice](#)" on page 1157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

20.4.4.6 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 "[SettlementDate20Choice](#)" on page 1156 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1156
Or}	DateCode <DtCd>	[1..1]	±		1157

20.4.4.7 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 "[SettlementDate22Choice](#)" on page 1155 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1156
Or}	DateCode <DtCd>	[1..1]	±		1156

20.4.4.8 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 "[Price3](#)" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

20.4.4.9 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C31 "NumberRule"](#)

Datatype: "[Max3Number](#)" on page 1896

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

20.4.4.10 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 "[OpeningClosing4Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1295
Or}	Proprietary <Prtry>	[1..1]	±		1295

20.4.4.11 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 "[Reporting11Choice](#)" on page 1255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1256
Or}	Proprietary <Prtry>	[1..1]	±		1256

20.4.4.12 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 "TradeTransactionCondition6Choice" on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1753
Or}	Proprietary <Prtry>	[1..1]	±		1754

20.4.4.13 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see "InvestorCapacity5Choice" on page 1294 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1294
Or}	Proprietary <Prtry>	[1..1]	±		1294

20.4.4.14 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 "TradeOriginator4Choice" on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1293
Or}	Proprietary <Prtry>	[1..1]	±		1294

20.4.4.15 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 "TypeOfPrice32Choice" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1431
Or}	Proprietary <Prtry>	[1..1]	±		1431

20.4.4.16 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "RestrictedFINXMax350Text" on page 1903

20.4.4.17 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: "RestrictedFINXMax350Text" on page 1903

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: C20 "DescriptionPresenceRule", C21 "DescriptionUsageRule", C26 "ISINGuideline", C27 "ISINPresenceRule", C32 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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", C38 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes97" on page 1168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1170
	DayCountBasis <DayCntBsis>	[0..1]	±		1170
	RegistrationForm <RegnForm>	[0..1]	±		1171
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1171
	PaymentStatus <PmtSts>	[0..1]	±		1171
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1171
	ClassificationType <ClssfctnTp>	[0..1]	±		1172
	OptionStyle <OptnStyle>	[0..1]	±		1172
	OptionType <OptnTp>	[0..1]	±		1172
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C3	1172
	CouponDate <CpnDt>	[0..1]	Date		1173
	ExpiryDate <XpryDt>	[0..1]	Date		1173
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1173
	MaturityDate <MtrtyDt>	[0..1]	Date		1173
	IssueDate <IssDt>	[0..1]	Date		1173
	NextCallableDate <NxtClblDt>	[0..1]	Date		1173
	PutableDate <PutblDt>	[0..1]	Date		1174
	DatedDate <DtdDt>	[0..1]	Date		1174
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1174
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1174
	CurrentFactor <CurFctr>	[0..1]	Rate		1174
	NextFactor <NxtFctr>	[0..1]	Rate		1174
	InterestRate <IntrstRate>	[0..1]	Rate		1174
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1174
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1175
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1175
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1175
	PoolNumber <PoolNb>	[0..1]	±		1175
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1175
	CallableIndicator <ClblInd>	[0..1]	Indicator		1176

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1176
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1176
	ExercisePrice <ExrcPric>	[0..1]	±		1176
	SubscriptionPrice <SbcptPric>	[0..1]	±		1177
	ConversionPrice <ConvsPric>	[0..1]	±		1177
	StrikePrice <StrkPric>	[0..1]	±		1177
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1177
	ContractSize <CtrctSz>	[0..1]	±		1178
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C9, C10, C11, C12, C14	1178
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1179

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: C18 "DenominationRule", C33 "PartialSettlementGuideline", C43 "SafekeepingPlaceGuideline", C44 "SafekeepingPlaceRule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see "QuantityAndAccount90" on page 1039 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		1040
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±		1040
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		1040
	PreviouslySettledAmount <PrevslySttldAmt>	[0..1]	±		1041
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		1041
	DenominationChoice <DnmtnChc>	[0..1]	Text		1041
	AccountOwner <AcctOwnr>	[0..1]	±		1041
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1042
	CashAccount <CshAcct>	[0..1]	±		1042
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1042
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1043

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.

- **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.

- **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.

20.4.8 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 "SettlementDetails180" on page 1464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prt>	[0..1]	±		1465
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1465
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1465
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1465
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1466
	BlockTrade <BlckTrad>	[0..1]	±		1466
	CCPEligibility <CCPElgbly>	[0..1]	±		1466
	CashClearingSystem <CshClrSys>	[0..1]	±		1467
	ExposureType <XpsrTp>	[0..1]	±		1467
	MarketClientSide <MktClntSd>	[0..1]	±		1467
	NettingEligibility <NetgElgbly>	[0..1]	±		1467
	Registration <Regn>	[0..1]			1468
{Or	Code <Cd>	[1..1]	CodeSet		1468
Or}	Proprietary <Prtry>	[1..1]	±		1468
	RepurchaseType <RpTp>	[0..1]	±		1468
	LegalRestrictions <LglRstrctns>	[0..1]	±		1469
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1469
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1469
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1469
	TaxCapacity <TaxCpcty>	[0..1]	±		1470
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1470
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1470
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1471
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1471
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1471
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1471

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: C52 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following elements (see "StandingSettlementInstruction17" on page 1542 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1543
	Counterparty <CtrPty>	[1..1]	±		1543
	Vendor <Vndr>	[0..1]	±		1543
	OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	1543
	OtherReceivingSettlementParties <OthrRcvngSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	1545

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 <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C9 "BookTransferGuideline", C19 "DepositoryGuideline", C34 "Party2PresenceRule", C35 "Party3PresenceRule", C36 "Party4PresenceRule", C37 "Party5PresenceRule", C47 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties81" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

- **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.

- **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.

20.4.11 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C9 "BookTransferGuideline"](#), [C19 "DepositoryGuideline"](#), [C34 "Party2PresenceRule"](#), [C35 "Party3PresenceRule"](#), [C36 "Party4PresenceRule"](#), [C37 "Party5PresenceRule"](#), [C47 "SettlementChainGuideline"](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties81" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

- **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.

- **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.

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 elements (see "[CashParties40](#)" on page 1352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1352
	DebtorAgent <DbtrAgt>	[0..1]	±		1353
	Creditor <Cdtr>	[0..1]	±		1353
	CreditorAgent <CdtrAgt>	[0..1]	±		1354

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 "AmountAndDirection96" on page 1058 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1059
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1059
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1059
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1059
	Amount <Amt>	[1..1]	Amount	C2, C7	1060
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1060
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1060
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1061
	ValueDate <ValDt>	[0..1]	±		1061

20.4.14 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts44" on page 1063 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1064
	ChargesFees <ChrgsFees>	[0..1]	±		1065
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1065
	TradeAmount <TradAmt>	[0..1]	±		1065
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1066
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1066
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1066
	LocalTax <LclTax>	[0..1]	±		1067
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1067
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1067
	Margin <Mrgn>	[0..1]	±		1068
	Other <Othr>	[0..1]	±		1068
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1068
	ShippingAmount <ShppgAmt>	[0..1]	±		1069
	SpecialConcession <SpclCncssn>	[0..1]	±		1069
	StampDuty <StrmpDty>	[0..1]	±		1069
	StockExchangeTax <StockXchgTax>	[0..1]	±		1070
	TransferTax <TrfTax>	[0..1]	±		1070
	TransactionTax <TxTax>	[0..1]	±		1070
	ValueAddedTax <ValAddedTax>	[0..1]	±		1071
	WithholdingTax <WhldgTax>	[0..1]	±		1071
	NetGainLoss <NetGnLoss>	[0..1]	±		1071
	ConsumptionTax <CsmptnTax>	[0..1]	±		1072
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1072
	BookValue <BookVal>	[0..1]	±		1072
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1073
	ResearchFee <RsrchFee>	[0..1]	±		1073

20.4.15 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: [C25 "InvestorCountryCodeRule"](#), [C40 "QualifiedForeignIntermediaryRule"](#)

OtherBusinessParties <OthrBizPties> contains the following elements (see ["OtherParties35"](#) on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C23	1349
	QualifiedForeignIntermediary <QlfdFrgrnIntrmy>	[0..1]	±		1350
	StockExchange <StockXchg>	[0..1]	±		1350
	TradeRegulator <TradRgltr>	[0..1]	±		1351
	TripartyAgent <TrptyAgt>	[0..1]	±		1351
	Broker <Brkr>	[0..1]	±		1352

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 elements (see ["RegistrationParameters7"](#) on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1238
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1239
	RegistrarAccount <RegarAcct>	[0..1]	Text		1239
	CertificateNumber <CertNb>	[0..*]	±	C28	1239

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: [C49 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.027.002.05**

SecuritiesTransactionCancellationRequestStatusAdvice002V05

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 SecuritiesTransactionCancellationRequestStatusAdvice002V05 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	
	CancellationRequestReference <CxlReqRef>	[1..1]	±		585
	TransactionIdentification <TxId>	[0..1]		C12	586
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		586
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		586
	ProcessorTransactionIdentification <ProrTxId>	[0..1]	Text		586
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	±		586
	ProcessingStatus <PrpgSts>	[1..1]	±		587
	TransactionDetails <TxDtls>	[0..1]			588
	AccountOwner <AcctOwnr>	[0..1]	±		589
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		589
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C13	590
	SettlementQuantity <SttlmQty>	[1..1]	±		591
	SettlementAmount <SttlmAmt>	[0..1]	±		591
	TradeDate <TradDt>	[0..1]	±		591
	SettlementDate <SttlmDt>	[1..1]	±		592
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C14, C15, C16, C17	592
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C14, C15, C16, C17	593
	Investor <Invstr>	[0..1]	±		594
	SupplementaryData <SplmtryData>	[0..*]	±	C20	594

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 a ISIN code exist. 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.

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 elements (see "[Identification16](#)" on page 1283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1283

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 **TransactionIdentifications39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		586
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		586
	ProcessorTransactionIdentification <PcrTxId>	[0..1]	Text		586
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	±		586

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

21.4.2.3 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: "RestrictedFINXMax16Text" on page 1902

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 "References59Choice" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OtherTransactionIdentification <OthrTxId>	[1..1]			1218
	MessageNumber <MsgNb>	[0..1]	±	C19	1218
	Identification <Id>	[1..1]	Text		1218
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>	[1..1]			1218
	TransactionIdentification <TxId>	[1..1]	Text		1219
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1219
	Payment <Pmt>	[1..1]	CodeSet		1219
Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]			1219
	TransactionIdentification <TxId>	[1..1]	Text		1220
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1220
	Payment <Pmt>	[1..1]	CodeSet		1220
Or}	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1220

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 "ProcessingStatus65Choice" on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1707
Or	Rejected <Rjctd>	[1..1]	±		1707
Or	Repair <Rpr>	[1..1]	±		1708
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1708
Or	Proprietary <Prtry>	[1..1]	±		1709
Or	Denied <Dnd>	[1..1]			1709
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1709
Or}	Reason <Rsn>	[1..*]			1710
	Code <Cd>	[1..1]			1710
{Or	Code <Cd>	[1..1]	CodeSet		1710
Or}	Proprietary <Prtry>	[1..1]	±		1711
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1711
Or}	Cancelled <Canc>	[1..1]	±		1711

21.4.4 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtIs> contains the following **TransactionDetails88** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		589
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		589
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C13	590
	SettlementQuantity <SttlmQty>	[1..1]	±		591
	SettlementAmount <SttlmAmt>	[0..1]	±		591
	TradeDate <TradDt>	[0..1]	±		591
	SettlementDate <SttlmDt>	[1..1]	±		592
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C14, C15, C16, C17	592
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C14, C15, C16, C17	593
	Investor <Invstr>	[0..1]	±		594

21.4.4.1 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification109" on page 1406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1406
	LEI <LEI>	[0..1]	IdentifierSet		1407

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 "[SecuritiesAccount27](#)" on page 1047 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1047
	Type <Tp>	[0..1]	±		1047
	Name <Nm>	[0..1]	Text		1048

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 "[SecurityIdentification20](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

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 "[Quantity10Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

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 "[AmountAndDirection67](#)" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1094
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1095
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1095

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 "[TradeDate6Choice](#)" on page 1159 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1159
Or}	DateCode <DtCd>	[1..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159

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 "[SettlementDate15Choice](#)" on page 1161 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1161
Or}	DateCode <DtCd>	[1..1]	±		1162

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 "[SettlementParties49](#)" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1409
	Party1 <Pty1>	[0..1]	±		1410
	Party2 <Pty2>	[0..1]	±		1410
	Party3 <Pty3>	[0..1]	±		1410
	Party4 <Pty4>	[0..1]	±		1411
	Party5 <Pty5>	[0..1]	±		1411

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 "SettlementParties49" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1409
	Party1 <Pty1>	[0..1]	±		1410
	Party2 <Pty2>	[0..1]	±		1410
	Party3 <Pty3>	[0..1]	±		1410
	Party4 <Pty4>	[0..1]	±		1411
	Party5 <Pty5>	[0..1]	±		1411

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 "[PartyIdentification110](#)" on page 1406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1406
	LEI <LEI>	[0..1]	IdentifierSet		1406

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.028.002.08** **SecuritiesSettlementTransactionAllegementN** **otification002V08**

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 SecuritiesSettlementTransactionAllegementNotification002V08 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> <SciesStlrmTxAlgmtNtfctn>	[1..1]		C13, C32, C35, C36, C42, C43	
	TransactionIdentification <TxId>	[1..1]	Text		607
	SettlementTypeAndAdditionalParameters <StlrmTpAndAddtlParams>	[1..1]	±		607
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	±		607
	TradeDetails <TradDtls>	[1..1]		C22, C31, C41	607
	TradeIdentification <TradId>	[0..*]	Text		608
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		608
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..*]	Text		609
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		609
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		609
	PlaceOfClearing <PlcOfClr>	[0..1]	±		609
	TradeDate <TradDt>	[0..1]	±		609
	SettlementDate <StlrmDt>	[1..1]	±		610
	DealPrice <DealPric>	[0..1]	±		610
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C24	610
	TradeTransactionCondition <TradTxCond>	[0..*]	±		611
	TypeOfPrice <TpOfPric>	[0..1]	±		611
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C16, C17, C20, C21, C25	611
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C30	612
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]		C14, C34	614
	SettlementQuantity <StlrmQty>	[1..1]	±		615
	DenominationChoice <DnmtnChc>	[0..1]	Text		615
	AccountOwner <AcctOwnr>	[0..1]	±		615

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		616
	CashAccount <CshAcct>	[0..1]	±		616
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		616
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C33	617
	SecuritiesFinancingDetails <SctiesFincgDtls>	[0..1]			617
	SecuritiesFinancingTradeldentification <SctiesFincgTradld>	[0..1]	Text		618
	ClosingLegldentification <ClsgLegld>	[0..1]	Text		618
	TerminationDate <TermntnDt>	[0..1]	±		618
	RateType <RateTp>	[0..1]	±		619
	LegalFramework <LglFrmwk>	[0..1]	±		619
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		619
	InterestPayment <IntrstPmt>	[0..1]	Indicator		619
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		620
	RepurchaseRate <RpRate>	[0..1]	±	C39	620
	TransactionCallDelay <TxCallDely>	[0..1]	Text		620
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		620
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		621
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		621
	SettlementParameters <SttlmParams>	[1..1]	±	C9, C38	621
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C8, C15, C26, C27, C28, C29, C37	622
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C8, C15, C26, C27, C28, C29, C37	624
	CashParties <CshPties>	[0..1]	±		626
	SettlementAmount <SttlmAmt>	[0..1]	±		626
	OtherAmounts <OthrAmts>	[0..1]	±		626
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C19	627
	SupplementaryData <SplmtryData>	[0..*]	±	C40	627

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 **AditonalDetailsGuideline**

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.

C9 **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.

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.

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 a ISIN code exist. 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.

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.

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: "RestrictedFINXMax16Text" on page 1902

22.4.2 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [1..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see "SettlementTypeAndAdditionalParameters15" on page 1290 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <ScetiesMvmntTp>	[1..1]	CodeSet		1290
	Payment <Pmt>	[1..1]	CodeSet		1290
	CommonIdentification <CmonId>	[0..1]	Text		1291

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 elements (see "Identification16" on page 1283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1283

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 **SecuritiesTradeDetails104** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		608
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		608
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..*]	Text		609
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		609
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		609
	PlaceOfClearing <PlcOfClr>	[0..1]	±		609
	TradeDate <TradDt>	[0..1]	±		609
	SettlementDate <SttlmDt>	[1..1]	±		610
	DealPrice <DealPric>	[0..1]	±		610
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C24	610
	TradeTransactionCondition <TradTxCond>	[0..*]	±		611
	TypeOfPrice <TpOfPric>	[0..1]	±		611

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.

22.4.4.1 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: "RestrictedFINXMax52Text" on page 1904

22.4.4.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "RestrictedFINXMax16Text" on page 1902

22.4.4.3 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [0..*]

Definition: Identification of an account owner transaction that could potentially match with the allegation notified.

Datatype: "RestrictedFINXMax16Text" on page 1902

22.4.4.4 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: "RestrictedFINXMax16Text" on page 1902

22.4.4.5 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see "[PlaceOfTradeIdentification2](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C28	1227
	LEI <LEI>	[0..1]	IdentifierSet		1228

22.4.4.6 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 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1152
	LEI <LEI>	[0..1]	IdentifierSet		1152

22.4.4.7 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 "[TradeDate9Choice](#)" on page 1157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

22.4.4.8 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 "[SettlementDate20Choice](#)" on page 1156 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1156
Or}	DateCode <DtCd>	[1..1]	±		1157

22.4.4.9 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 "[Price3](#)" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

22.4.4.10 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: C24 "NumberRule"

Datatype: "[Max3Number](#)" on page 1896

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

22.4.4.11 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 "TradeTransactionCondition6Choice" on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1753
Or}	Proprietary <Prtry>	[1..1]	±		1754

22.4.4.12 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 "TypeOfPrice32Choice" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1431
Or}	Proprietary <Prtry>	[1..1]	±		1431

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 "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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 "FinancialInstrumentAttributes97" on page 1168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1170
	DayCountBasis <DayCntBsis>	[0..1]	±		1170
	RegistrationForm <RegnForm>	[0..1]	±		1171
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1171
	PaymentStatus <PmtSts>	[0..1]	±		1171
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1171
	ClassificationType <ClssfctnTp>	[0..1]	±		1172
	OptionStyle <OptnStyle>	[0..1]	±		1172
	OptionType <OptnTp>	[0..1]	±		1172
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C3	1172
	CouponDate <CpnDt>	[0..1]	Date		1173
	ExpiryDate <XpryDt>	[0..1]	Date		1173
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1173
	MaturityDate <MtrtyDt>	[0..1]	Date		1173
	IssueDate <IssDt>	[0..1]	Date		1173
	NextCallableDate <NxtClblDt>	[0..1]	Date		1173
	PutableDate <PutblDt>	[0..1]	Date		1174
	DatedDate <DtdDt>	[0..1]	Date		1174
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1174
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1174
	CurrentFactor <CurFctr>	[0..1]	Rate		1174
	NextFactor <NxtFctr>	[0..1]	Rate		1174
	InterestRate <IntrstRate>	[0..1]	Rate		1174
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1174
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1175
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1175
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1175
	PoolNumber <PoolNb>	[0..1]	±		1175
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1175
	CallableIndicator <ClblInd>	[0..1]	Indicator		1176

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1176
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1176
	ExercisePrice <ExrcPric>	[0..1]	±		1176
	SubscriptionPrice <SbcptPric>	[0..1]	±		1177
	ConversionPrice <ConvsPric>	[0..1]	±		1177
	StrikePrice <StrkPric>	[0..1]	±		1177
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1177
	ContractSize <CtrctSz>	[0..1]	±		1178
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C9, C10, C11, C12, C14	1178
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1179

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 **QuantityAndAccount88** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		615
	DenominationChoice <DnmtnChc>	[0..1]	Text		615
	AccountOwner <AcctOwnr>	[0..1]	±		615
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		616
	CashAccount <CshAcct>	[0..1]	±		616
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		616
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C33	617

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.

22.4.7.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

22.4.7.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: "RestrictedFINXMax210Text" on page 1902

22.4.7.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification156](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

22.4.7.4 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount30](#)" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

22.4.7.5 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 "[CashAccountIdentification6Choice](#)" on page 1050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	IBAN <IBAN>	[1..1]	IdentifierSet	C22	1050
Or}	Proprietary <Prtry>	[1..1]	Text		1051

22.4.7.6 QuantityBreakdown <QtyBrkdn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown48](#)" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1435
	LotQuantity <LotQty>	[0..1]	±		1436
	LotDateTime <LotDtTm>	[0..1]	±		1436
	LotPrice <LotPric>	[0..1]	±		1436
	TypeOfPrice <TpOfPric>	[0..1]	±		1437

22.4.7.7 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: C33 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace4](#)" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

22.4.8 SecuritiesFinancingDetails <SctiesFincgDtls>

Presence: [0..1]

Definition: Details of the closing of the securities financing transaction.

SecuritiesFinancingDetails <SctiesFincgDtls> contains the following
SecuritiesFinancingTransactionDetails50 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		618
	ClosingLegIdentification <ClsLegId>	[0..1]	Text		618
	TerminationDate <TermntnDt>	[0..1]	±		618
	RateType <RateTp>	[0..1]	±		619
	LegalFramework <LglFrmwk>	[0..1]	±		619
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		619
	InterestPayment <IntrstPmt>	[0..1]	Indicator		619
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		620
	RepurchaseRate <RpRate>	[0..1]	±	C39	620
	TransactionCallDelay <TxCallDely>	[0..1]	Text		620
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		620
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		621
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		621

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: "RestrictedFINXMax52Text" on page 1904

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: "RestrictedFINXMax16Text" on page 1902

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 "[TerminationDate7Choice](#)" on page 1153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1154
Or}	Code <Cd>	[1..1]			1154
{Or	Code <Cd>	[1..1]	CodeSet		1154
Or}	Proprietary <Prtry>	[1..1]	±		1154

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 "[RateType67Choice](#)" on page 1296 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1296
Or}	Proprietary <Prtry>	[1..1]	±		1297

22.4.8.5 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see "[LegalFramework4Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1296
Or}	Proprietary <Prtry>	[1..1]	±		1296

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 1896):

- *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 1896):

- *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 ["RateName2"](#) on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1444
	RateName <RateNm>	[1..1]	Text		1444

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 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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 1898

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 "AmountAndDirection59" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 "AmountAndDirection59" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

22.4.8.13 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: "RestrictedFINXMax140Text" on page 1902

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 "[SettlementDetails174](#)" on page 1514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1515
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1515
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1515
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1515
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1516
	CashClearingSystem <CshClrSys>	[0..1]	±		1516
	MarketClientSide <MktClntSd>	[0..1]	±		1516
	Registration <Regn>	[0..1]			1516
{Or	Code <Cd>	[1..1]	CodeSet		1517
Or}	Proprietary <Prtry>	[1..1]	±		1517
	RepurchaseType <RpTp>	[0..1]			1517
{Or	Code <Cd>	[1..1]	CodeSet		1517
Or}	Proprietary <Prtry>	[1..1]	±		1518
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1518
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1518

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.

22.4.10 DeliveringSettlementParties <DlvrgSttlmPties>

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 "SettlementParties81" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

- **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.

- **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.

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 ["SettlementParties81"](#) on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

• 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.

• 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.

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 elements (see "[CashParties40](#)" on page 1352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1352
	DebtorAgent <DbtrAgt>	[0..1]	±		1353
	Creditor <Cdtr>	[0..1]	±		1353
	CreditorAgent <CdtrAgt>	[0..1]	±		1354

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 "[AmountAndDirection92](#)" on page 1061 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1062
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1062
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1062
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1063
	ValueDate <ValDt>	[0..1]	±		1063

22.4.14 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts36" on page 1052 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1052
	ChargesFees <ChrgsFees>	[0..1]	±		1052
	TradeAmount <TradAmt>	[0..1]	±		1053
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1053
	LocalTax <LclTax>	[0..1]	±		1053
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1054
	Other <Othr>	[0..1]	±		1054
	StampDuty <StmpDty>	[0..1]	±		1054
	TransactionTax <TxTax>	[0..1]	±		1055
	WithholdingTax <WhldgTax>	[0..1]	±		1055
	ConsumptionTax <CsmptnTax>	[0..1]	±		1055

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 elements (see "OtherParties37" on page 1347 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1347
	QualifiedForeignIntermediary <QlfdFrgrnIntrmy>	[0..1]	±		1348
	StockExchange <StockXchg>	[0..1]	±		1348
	TradeRegulator <TradRgltr>	[0..1]	±		1348
	TripartyAgent <TrptyAgt>	[0..1]	±		1349

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.

22.4.16 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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.029.002.04** **SecuritiesSettlementAllegementRemovalAdvi** **ce002V04**

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 SecuritiesSettlementAllegementRemovalAdvice002V04 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]			
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]			632
	TransactionIdentification <TxId>	[1..1]	Text		632
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		632
	Payment <Pmt>	[1..1]	CodeSet		633
	MarketInfrastructureTransactionIdentification <MktlnfrstrctrTxId>	[0..1]	±		633
	AccountOwner <AcctOwnr>	[0..1]	±		633
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		633
	TransactionDetails <TxDtls>	[0..1]			634
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C11	634
	TradeDate <TradDt>	[0..1]	±		635
	SettlementDate <SttlmDt>	[1..1]	±		636
	SettlementQuantity <SttlmQty>	[1..1]	±		636
	SettlementAmount <SttlmAmt>	[0..1]	±		636
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C12, C13, C14, C15	637
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C12, C13, C14, C15	638
	Investor <Invstr>	[0..1]	±		639
	SupplementaryData <SplmtryData>	[0..*]	±	C16	639

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 a ISIN code exist. 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 **SettlementTypeAndIdentification22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		632
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		632
	Payment <Pmt>	[1..1]	CodeSet		633

23.4.1.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: "RestrictedFINXMax16Text" on page 1902

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 1827

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 1781

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 elements (see "Identification16" on page 1283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1283

23.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification109" on page 1406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1406
	LEI <LEI>	[0..1]	IdentifierSet		1407

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 "SecuritiesAccount30" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

23.4.5 TransactionDetails <TxDtIs>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtIs> contains the following **TransactionDetails83** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C11	634
	TradeDate <TradDt>	[0..1]	±		635
	SettlementDate <SttlmDt>	[1..1]	±		636
	SettlementQuantity <SttlmQty>	[1..1]	±		636
	SettlementAmount <SttlmAmt>	[0..1]	±		636
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C12, C13, C14, C15	637
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C12, C13, C14, C15	638
	Investor <Invstr>	[0..1]	±		639

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 "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrlId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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 "[TradeDate6Choice](#)" on page 1159 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1159
Or}	DateCode <DtCd>	[1..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159

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 "[SettlementDate12Choice](#)" on page 1162 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1162
Or}	DateCode <DtCd>	[1..1]	±		1162

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 "[Quantity10Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

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 "AmountAndDirection67" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1094
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1095
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1095

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 "SettlementParties49" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1409
	Party1 <Pty1>	[0..1]	±		1410
	Party2 <Pty2>	[0..1]	±		1410
	Party3 <Pty3>	[0..1]	±		1410
	Party4 <Pty4>	[0..1]	±		1411
	Party5 <Pty5>	[0..1]	±		1411

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 "SettlementParties49" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1409
	Party1 <Pty1>	[0..1]	±		1410
	Party2 <Pty2>	[0..1]	±		1410
	Party3 <Pty3>	[0..1]	±		1410
	Party4 <Pty4>	[0..1]	±		1411
	Party5 <Pty5>	[0..1]	±		1411

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 "PartyIdentification110" on page 1406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1406
	LEI <LEI>	[0..1]	IdentifierSet		1406

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.030.002.08** **SecuritiesSettlementConditionsModificationRequest002V08**

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 SecuritiesSettlementConditionsModificationRequest002V08 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]		C12	
	AccountOwner <AcctOwnr>	[0..1]	±		644
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		645
	RequestDetails <ReqDtls>	[1..*]		C6, C8, C13	645
	Reference <Ref>	[1..1]		C11	646
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		647
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		647
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		647
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		648
	PoolIdentification <PoolId>	[0..1]	Text		648
	CommonIdentification <CmonId>	[0..1]	Text		648
	TradeIdentification <TradId>	[0..1]	Text		648
	RestrictionReference <RstrctnRef>	[0..*]	±		648
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		648
	RetainIndicator <RtnInd>	[0..1]	Indicator		649
	Linkage <Lkg>	[0..1]	±		649
	Priority <Prty>	[0..1]	±		649
	OtherProcessing <OthrPrcg>	[0..*]	±		649
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		650
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		650
	HoldIndicator <HldInd>	[0..1]	±		650
	MatchingDenial <MtchgDnl>	[0..1]	±		651
	UnilateralSplit <UnltrlSplt>	[0..1]	±		651
	Linkages <Lnkgs>	[0..*]	±		651
	AdditionalInformation <AddtlInf>	[0..*]		C9, C10	652
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		652
	ClassificationType <ClssfctnTp>	[0..1]	±		653
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		653

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C2, C3, C4, C5, C7	653
	Quantity <Qty>	[0..1]	±		654
	EffectiveDate <FctvDt>	[0..1]	±		654
	ExpiryDate <XpryDt>	[0..1]	±		655
	CutOffDate <CutOffDt>	[0..1]	±		655
	Investor <Invstr>	[0..1]	±		655
	DeliveringParty1 <DlvrGpty1>	[0..1]	±		655
	ReceivingParty1 <RcvGpty1>	[0..1]	±		656
	TransactionSubjectToBuyIn <TxSbjtToBuyIn>	[0..1]	Indicator		656
	SupplementaryData <SplmtryData>	[0..*]	±	C15	656

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 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 a ISIN code exist. 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 ModificationRequestPresenceRule

At least one securities settlement conditions modification request type must be present.

C7 OtherIdentificationPresenceRule

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

C8 OtherProcessingRule

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

C9 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.

C10 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.

C11 ReferencePresenceRule

At least one reference must be present.

C12 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.

This constraint is defined at the MessageDefinition level.

C13 SettlementConditionModificationApplicabilityRule

All settlement condition modification request types do not apply to all account servicers.

C14 ShortLongNumberRule

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C15 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.

C16 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 "[PartyIdentification156](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "[SecuritiesAccount30](#)" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

24.4.3 RequestDetails <ReqDtls>

Presence: [1..*]

Definition: Details of the request.

Impacted by: [C6 "ModificationRequestPresenceRule"](#), [C8 "OtherProcessingRule"](#), [C13 "SettlementConditionModificationApplicabilityRule"](#)

RequestDetails <ReqDtls> contains the following **RequestDetails21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]		C11	646
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		647
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		647
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		647
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		648
	PoolIdentification <PoolId>	[0..1]	Text		648
	CommonIdentification <CmonId>	[0..1]	Text		648
	TradeIdentification <TradId>	[0..1]	Text		648
	RestrictionReference <RstrctnRef>	[0..*]	±		648
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		648
	RetainIndicator <RtnInd>	[0..1]	Indicator		649
	Linkage <Lkg>	[0..1]	±		649
	Priority <Prty>	[0..1]	±		649
	OtherProcessing <OthrPrcg>	[0..*]	±		649
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		650
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		650
	HoldIndicator <HldInd>	[0..1]	±		650
	MatchingDenial <MtchgDnl>	[0..1]	±		651
	UnilateralSplit <UnltrlSplt>	[0..1]	±		651
	Linkages <Lnkgs>	[0..*]	±		651

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: C11 "ReferencePresenceRule"

Reference <Ref> contains the following **References24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		647
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		647
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		647
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		648
	PoolIdentification <PoolId>	[0..1]	Text		648
	CommonIdentification <CmonId>	[0..1]	Text		648
	TradeIdentification <TradId>	[0..1]	Text		648

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 <AcctOwnrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "RestrictedFINXMax16Text" on page 1902

24.4.3.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

24.4.3.1.3 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: "RestrictedFINXMax16Text" on page 1902

24.4.3.1.4 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: "RestrictedFINXMax16Text" on page 1902

24.4.3.1.5 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 1902

24.4.3.1.6 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 1902

24.4.3.1.7 TradeIdentification <TradId>

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: "RestrictedFINXMax52Text" on page 1904

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 "RestrictionIdentification2" on page 1255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1255
	Identification <Id>	[1..1]	Text		1255

24.4.3.3 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing11Choice" on page 1314 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1314
Or}	Proprietary <Prtry>	[1..1]	±		1314

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 1896):

- *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 "LinkageType4Choice" on page 1308 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1308
Or}	Proprietary <Prtry>	[1..1]	±		1308

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 "PriorityNumeric5Choice" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

24.4.3.7 OtherProcessing <OthrPrcg>

Presence: [0..*]

Definition: Specifies another type of processing change request.

OtherProcessing <OthrPrcg> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

24.4.3.8 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "[SettlementTransactionCondition5Code](#)" on page 1875

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).

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 "[SecuritiesRTGS5Choice](#)" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1291
Or}	Proprietary <Prtry>	[1..1]	±		1292

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 "[HoldIndicator7](#)" on page 1326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1326
	Reason <Rsn>	[0..*]	±		1326

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 "[MatchingDenied4Choice](#)" on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1706
Or}	Proprietary <Prtry>	[1..1]	±		1706

24.4.3.12 UnilateralSplit <UnltrISplt>

Presence: [0..1]

Definition: Specifies that the transaction is requested to be unilaterally split.

UnilateralSplit <UnltrISplt> contains one of the following elements (see "[UnilateralSplit4Choice](#)" on page 1307 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1307
Or}	Proprietary <Prtry>	[1..1]	±		1308

24.4.3.13 Linkages <Lnkgs>

Presence: [0..*]

Definition: Information regarding the linkage requested.

Linkages <Lnkgs> contains the following elements (see "[Linkages56](#)" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C9	1256
	MessageNumber <MsgNb>	[0..1]	±	C7	1257
	Reference <Ref>	[1..1]	±		1257
	ReferenceOwner <RefOwnr>	[0..1]	±		1258

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: C9 "PartyRule", C10 "QuantityRule"

AdditionalInformation <AddtlInf> contains the following **AdditionalInformation17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		652
	ClassificationType <ClssfctnTp>	[0..1]	±		653
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		653
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C2, C3, C4, C5, C7	653
	Quantity <Qty>	[0..1]	±		654
	EffectiveDate <FctvDt>	[0..1]	±		654
	ExpiryDate <XpryDt>	[0..1]	±		655
	CutOffDate <CutOffDt>	[0..1]	±		655
	Investor <Invstr>	[0..1]	±		655
	DeliveringParty1 <DlvrgPty1>	[0..1]	±		655
	ReceivingParty1 <RcvgPty1>	[0..1]	±		656
	TransactionSubjectToBuyIn <TxSbjtToBuyIn>	[0..1]	Indicator		656

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: "RestrictedFINXMax16Text" on page 1902

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 "ClassificationType33Choice" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1334
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1334

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 "SecuritiesAccount30" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

24.4.4.4 FinancialInstrumentIdentification <FinInstrmId>*Presence:* [0..1]*Definition:* Identification of the financial instrument to which the modification request applied.*Impacted by:* C2 "DescriptionPresenceRule", C3 "DescriptionUsageRule", C4 "ISINGuideline", C5 "ISINPresenceRule", C7 "OtherIdentificationPresenceRule"**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrlId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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 "[FinancialInstrumentQuantity15Choice](#)" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsVal>	[1..1]	Amount		1197

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 ["PartyIdentification157"](#) on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1417
	LEI <LEI>	[0..1]	IdentifierSet		1418

24.4.4.10 DeliveringParty1 <DlvrPty1>

Presence: [0..1]

Definition: Party that, in a settlement chain, interacts with the depository.

DeliveringParty1 <DlvrgPty1> contains the following elements (see "PartyIdentificationAndAccount190" on page 1359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1359
	LEI <LEI>	[0..1]	IdentifierSet		1359
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1359
	ProcessingIdentification <PrcgId>	[0..1]	Text		1359

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 "PartyIdentificationAndAccount190" on page 1359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1359
	LEI <LEI>	[0..1]	IdentifierSet		1359
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1359
	ProcessingIdentification <PrcgId>	[0..1]	Text		1359

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 1896):

- *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: C15 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.031.002.08** **SecuritiesSettlementConditionModificationStatusAdvice002V08**

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 SecuritiesSettlementConditionModificationStatusAdvice002V08 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]			
	RequestReference <ReqRef>	[1..1]	±		661
	AccountOwner <AcctOwnr>	[0..1]	±		662
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		662
	RequestDetails <ReqDtls>	[0..1]		C3, C4, C6	662
	Reference <Ref>	[1..1]		C5	663
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		664
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		664
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		664
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		665
	PoolIdentification <PoolId>	[0..1]	Text		665
	CommonIdentification <CmonId>	[0..1]	Text		665
	TradeIdentification <TradId>	[0..1]	Text		665
	RestrictionReference <RstrctnRef>	[0..*]	±		665
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		665
	RetainIndicator <RtnInd>	[0..1]	Indicator		666
	Linkage <Lkg>	[0..1]	±		666
	Priority <Prty>	[0..1]	±		666
	OtherProcessing <OthrPrcg>	[0..*]	±		666
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		667
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		667
	HoldIndicator <HldInd>	[0..1]	±		667
	MatchingDenial <MtchgDnl>	[0..1]	±		668
	UnilateralSplit <UnltrlSpl>	[0..1]	±		668
	Linkages <Lnkgs>	[0..*]	±		668
	ProcessingStatus <PrcgSts>	[1..1]	±		669
	SupplementaryData <SplmtryData>	[0..*]	±	C8	669

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 elements (see "[Identification16](#)" on page 1283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1283

25.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification156](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "[SecuritiesAccount30](#)" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

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 **RequestDetails21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]		C5	663
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		664
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		664
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		664
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		665
	PoolIdentification <PoolId>	[0..1]	Text		665
	CommonIdentification <CmonId>	[0..1]	Text		665
	TradeIdentification <TradId>	[0..1]	Text		665
	RestrictionReference <RstrctnRef>	[0..*]	±		665
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		665
	RetainIndicator <RtnInd>	[0..1]	Indicator		666
	Linkage <Lkg>	[0..1]	±		666
	Priority <Prty>	[0..1]	±		666
	OtherProcessing <OthrPrcg>	[0..*]	±		666
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		667
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		667
	HoldIndicator <HldInd>	[0..1]	±		667
	MatchingDenial <MtchgDnl>	[0..1]	±		668
	UnilateralSplit <UnltrlSpllt>	[0..1]	±		668
	Linkages <Lnkgs>	[0..*]	±		668

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 **References24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		664
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		664
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		664
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		665
	PoolIdentification <PoolId>	[0..1]	Text		665
	CommonIdentification <CmonId>	[0..1]	Text		665
	TradeIdentification <TradId>	[0..1]	Text		665

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 <AcctOwnrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "RestrictedFINXMax16Text" on page 1902

25.4.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

25.4.4.1.3 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: "RestrictedFINXMax16Text" on page 1902

25.4.4.1.4 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: "RestrictedFINXMax16Text" on page 1902

25.4.4.1.5 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 1902

25.4.4.1.6 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 1902

25.4.4.1.7 TradeIdentification <TradId>

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: "RestrictedFINXMax52Text" on page 1904

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 "RestrictionIdentification2" on page 1255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1255
	Identification <Id>	[1..1]	Text		1255

25.4.4.3 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing11Choice" on page 1314 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1314
Or}	Proprietary <Prtry>	[1..1]	±		1314

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 1896):

- *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 "LinkageType4Choice" on page 1308 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1308
Or}	Proprietary <Prtry>	[1..1]	±		1308

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 "PriorityNumeric5Choice" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

25.4.4.7 OtherProcessing <OthrPrcg>

Presence: [0..*]

Definition: Specifies another type of processing change request.

OtherProcessing <OthrPrcg> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

25.4.4.8 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "[SettlementTransactionCondition5Code](#)" on page 1875

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).

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 "[SecuritiesRTGS5Choice](#)" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1291
Or}	Proprietary <Prtry>	[1..1]	±		1292

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 "[HoldIndicator7](#)" on page 1326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1326
	Reason <Rsn>	[0..*]	±		1326

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 "[MatchingDenied4Choice](#)" on page 1706 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1706
Or}	Proprietary <Prtry>	[1..1]	±		1706

25.4.4.12 UnilateralSplit <UnltrISplt>

Presence: [0..1]

Definition: Specifies that the transaction is requested to be unilaterally split.

UnilateralSplit <UnltrISplt> contains one of the following elements (see "[UnilateralSplit4Choice](#)" on page 1307 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1307
Or}	Proprietary <Prtry>	[1..1]	±		1308

25.4.4.13 Linkages <Lnkgs>

Presence: [0..*]

Definition: Information regarding the linkage requested.

Linkages <Lnkgs> contains the following elements (see "[Linkages56](#)" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C9	1256
	MessageNumber <MsgNb>	[0..1]	±	C7	1257
	Reference <Ref>	[1..1]	±		1257
	ReferenceOwner <RefOwnr>	[0..1]	±		1258

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 "ProcessingStatus58Choice" on page 1720 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1721
Or	Rejected <Rjctd>	[1..1]	±		1721
Or	Completed <Cmpltld>	[1..1]	±	C4	1722
Or	Denied <Dnd>	[1..1]			1722
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1723
Or}	Reason <Rsn>	[1..*]			1723
	Code <Cd>	[1..1]			1723
{Or	Code <Cd>	[1..1]	CodeSet		1724
Or}	Proprietary <Prtry>	[1..1]	±		1724
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1724
Or	Pending <Pdg>	[1..1]	±		1724
Or}	Proprietary <Prtry>	[1..1]	±		1725

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.032.002.09** **SecuritiesSettlementTransactionGenerationN** **otification002V09**

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 SecuritiesSettlementTransactionGenerationNotification002V09 MessageDefinition is composed of 18 MessageBuildingBlocks:

- TransactionIdentificationDetails**
Provides transaction type and identification information.
- NumberCounts**
Count of the number of transactions linked.
- Linkages**
Link to another transaction that must be processed after, before or at the same time.
- 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> <SciesSttlmTxGnrtnNtfctn>	[1..1]		C6, C20, C21, C24, C51, C55	
	TransactionIdentificationDetails <TxIdDtIs>	[1..1]		C40	682
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		683
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		683
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		683
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		684
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		684
	Payment <Pmt>	[1..1]	CodeSet		684
	CommonIdentification <CmonId>	[0..1]	Text		684
	PoolIdentification <PoolId>	[0..1]	Text		684
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		684
	NumberCounts <NbCounts>	[0..1]	±	C22	685
	Linkages <Lnkgs>	[0..*]	±	C38	685
	TradeDetails <TradDtIs>	[1..1]		C3, C19, C32, C37, C49, C63, C62	686
	TradeIdentification <TradId>	[0..*]	Text		689
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		689
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		689
	PlaceOfClearing <PlcOfClr>	[0..1]	±		689
	TradeDate <TradDt>	[0..1]	±		689
	SettlementDate <SttlmDt>	[1..1]	±		690
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		690
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		690
	MatchedStatusTimeStamp <MchdStsTmStmp>	[0..1]	DateTime		690
	DealPrice <DealPric>	[0..1]	±		691
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C41	691

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	OpeningClosing <OpngClsg>	[0..1]	±		691
	Reporting <Rptg>	[0..*]	±		691
	TradeTransactionCondition <TradTxCond>	[0..*]	±		692
	InvestorCapacity <InvstrCpcty>	[0..1]	±		692
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		692
	TypeOfPrice <TpOfPric>	[0..1]	±		692
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		693
	MatchingStatus <MtgSts>	[0..1]	±		693
	AffirmationStatus <AffirmSts>	[0..1]	±		693
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		693
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		694
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C27, C28, C34, C35, C42	694
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C48	695
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..*]		C25, C53, C54	697
	SettlementQuantity <SttlmQty>	[1..1]	±		699
	DenominationChoice <DnmtnChc>	[0..1]	Text		699
	AccountOwner <AcctOwnr>	[0..1]	±		699
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		699
	CashAccount <CshAcct>	[0..1]	±		699
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C52	700
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		700
	SettlementParameters <SttlmParams>	[1..1]	±	C13, C29, C57, C58	701
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C12, C26, C43, C44, C45, C46, C56	704
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C12, C26,	705

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C43, C44, C45, C46, C56	
	CashParties <CshPties>	[0..1]	±		707
	SettlementAmount <SttlmAmt>	[0..1]	±		708
	OtherAmounts <OthrAmts>	[0..1]	±		708
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C33, C50	709
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		710
	GeneratedReason <GnrtdRsn>	[0..*]	±		710
	StatusAndReason <StsAndRsn>	[0..1]		C59	711
	ProcessingStatus <PrcgSts>	[0..1]	±		711
	InferredMatchingStatus <IfrdMtchgSts>	[0..1]	±		712
	MatchingStatus <MtchgSts>	[0..1]	±		712
	SettlementStatus <SttlmSts>	[0..1]	±	C47	713
	SupplementaryData <SplmtryData>	[0..*]	±	C61	714

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 used, then the instruction 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.

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.

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 CurrencyAmount

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

Note: The decimal separator is a dot.

C18 CurrencyAmount

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

Note: The decimal separator is a dot.

C19 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.

C20 CurrencyToBuyRule

If CurrencytoBuy is used, then the instruction 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.

C21 CurrencyToSellRule

If CurrencytoSell is used, then the instruction 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.

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 CurrentInstructionNumberRule

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C24 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'
Following Must be True
  /DeliveringSettlementParties/Depository Must be present
  And /DeliveringSettlementParties/Party1 Must be present
```

This constraint is defined at the MessageDefinition level.

C25 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.

C26 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.

C27 DescriptionPresenceRule

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

C28 DescriptionUsageRule

Description must be used alone as the last resort.

C29 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.

C30 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C31 IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C32 InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C33 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.

C34 ISINGuideline

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

C35 ISINPresenceRule

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

C36 ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C37 LateDeliveryDateRule

If LateDeliveryDate is used, then the transaction must be a pool trades that result 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.

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 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C41 NumberRule

If Number is negative, then Sign must be present.

C42 OtherIdentificationPresenceRule

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

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 PendingToFailingRule

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

C48 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.

C49 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.

C50 QualifiedForeignIntermediaryRule

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C51 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'

Following Must be True

/ReceivingSettlementParties/Depository Must be present

And /ReceivingSettlementParties/Party1 Must be present

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/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.

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 SettlementAmountRule

If the instruction is against payment, 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.

C56 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.

C57 SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C58 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.

C59 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).

C60 ShortLongNumberRule

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C61 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.

C62 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.

C63 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.

C64 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: C40 "NoAccountOwnerTransactionIdentificationRule"

TransactionIdentificationDetails <TxIdDtIs> contains the following
SettlementTypeAndIdentification24 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		683
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		683
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		683
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		684
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		684
	Payment <Pmt>	[1..1]	CodeSet		684
	CommonIdentification <CmonId>	[0..1]	Text		684
	PoolIdentification <PoolId>	[0..1]	Text		684
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		684

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 <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "RestrictedFINXMax16Text" on page 1902

26.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

26.4.1.3 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: "RestrictedFINXMax16Text" on page 1902

26.4.1.4 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:* "RestrictedFINXMax16Text" on page 1902**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 1827

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 1781

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:* "RestrictedFINXMax16Text" on page 1902**26.4.1.8 PoolIdentification <PoolId>***Presence:* [0..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "RestrictedFINXMax16Text" on page 1902**26.4.1.9 CorporateActionEventIdentification <CorpActnEvtId>***Presence:* [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "RestrictedFINXMax16Text" on page 1902

26.4.2 NumberCounts <NbCounts>

Presence: [0..1]

Definition: Count of the number of transactions linked.

Impacted by: C22 "CurrentInstructionNumberRule"

NumberCounts <NbCounts> contains one of the following elements (see "NumberCount1Choice" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1343
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1343
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1343
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1343

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: C38 "LinkedQuantityRule"

Linkages <Lnkgs> contains the following elements (see "Linkages55" on page 1258 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C23	1259
	MessageNumber <MsgNb>	[0..1]	±	C19	1259
	Reference <Ref>	[1..1]	±		1260
	LinkedQuantity <LkdQty>	[0..1]	±		1260
	ReferenceOwner <RefOwnr>	[0..1]	±		1260

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.

26.4.4 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: C3 "AdditionalDetailsRule", C19 "CurrencyToBuyOrSellRule", C32 "InvestorCapacityRule", C37 "LateDeliveryDateRule", C49 "PlaceOfTradeRule", C63 "TradeDateTimeUTCRule", C62 "TradeDateGuideline"

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails107** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		689
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		689
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		689
	PlaceOfClearing <PlcOfClr>	[0..1]	±		689
	TradeDate <TradDt>	[0..1]	±		689
	SettlementDate <SttlmDt>	[1..1]	±		690
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		690
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		690
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		690
	DealPrice <DealPric>	[0..1]	±		691
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C41	691
	OpeningClosing <OpngClsg>	[0..1]	±		691
	Reporting <Rptg>	[0..*]	±		691
	TradeTransactionCondition <TradTxCond>	[0..*]	±		692
	InvestorCapacity <InvstrCpcty>	[0..1]	±		692
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		692
	TypeOfPrice <TpOfPric>	[0..1]	±		692
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		693
	MatchingStatus <MtchgSts>	[0..1]	±		693
	AffirmationStatus <AffirmSts>	[0..1]	±		693
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		693
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		694

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 trades that result 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.

- **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.

26.4.4.1 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: "RestrictedFINXMax52Text" on page 1904

26.4.4.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "RestrictedFINXMax16Text" on page 1902

26.4.4.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see "PlaceOfTradeIdentification2" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C28	1227
	LEI <LEI>	[0..1]	IdentifierSet		1228

26.4.4.4 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 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1152
	LEI <LEI>	[0..1]	IdentifierSet		1152

26.4.4.5 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 "[TradeDate9Choice](#)" on page 1157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

26.4.4.6 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 "[SettlementDate20Choice](#)" on page 1156 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1156
Or}	DateCode <DtCd>	[1..1]	±		1157

26.4.4.7 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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

26.4.4.8 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: "[ISODatetime](#)" on page 1893

26.4.4.9 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: "[ISODatetime](#)" on page 1893

26.4.4.10 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 "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

26.4.4.11 NumberOfDaysAccrued <NbOfDaysAcrd>*Presence:* [0..1]*Definition:* Number of days on which the interest rate accrues (daily accrual note).*Impacted by:* C41 "NumberRule"*Datatype:* "Max3Number" on page 1896**Constraints**

- **NumberRule**

If Number is negative, then Sign must be present.

26.4.4.12 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 "OpeningClosing4Choice" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1295
Or}	Proprietary <Prtry>	[1..1]	±		1295

26.4.4.13 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 ["Reporting11Choice"](#) on page 1255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1256
Or}	Proprietary <Prtry>	[1..1]	±		1256

26.4.4.14 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 ["TradeTransactionCondition6Choice"](#) on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1753
Or}	Proprietary <Prtry>	[1..1]	±		1754

26.4.4.15 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see ["InvestorCapacity5Choice"](#) on page 1294 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1294
Or}	Proprietary <Prtry>	[1..1]	±		1294

26.4.4.16 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 ["TradeOriginator4Choice"](#) on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1293
Or}	Proprietary <Prtry>	[1..1]	±		1294

26.4.4.17 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 "[TypeOfPrice32Choice](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1431
Or}	Proprietary <Prtry>	[1..1]	±		1431

26.4.4.18 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 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C2	1228
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C2	1229

26.4.4.19 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "[MatchingStatus28Choice](#)" on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1740
Or}	Proprietary <Prtry>	[1..1]	±		1740

26.4.4.20 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see "[AffirmationStatus9Choice](#)" on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1729
Or}	Proprietary <Prtry>	[1..1]	±		1730

26.4.4.21 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "RestrictedFINXMax350Text" on page 1903

26.4.4.22 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: "RestrictedFINXMax350Text" on page 1903

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: [C27 "DescriptionPresenceRule"](#), [C28 "DescriptionUsageRule"](#), [C34 "ISINGuideline"](#), [C35 "ISINPresenceRule"](#), [C42 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see ["SecurityIdentification20"](#) on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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", C48 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes97" on page 1168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1170
	DayCountBasis <DayCntBsis>	[0..1]	±		1170
	RegistrationForm <RegnForm>	[0..1]	±		1171
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1171
	PaymentStatus <PmtSts>	[0..1]	±		1171
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1171
	ClassificationType <ClssfctnTp>	[0..1]	±		1172
	OptionStyle <OptnStyle>	[0..1]	±		1172
	OptionType <OptnTp>	[0..1]	±		1172
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C3	1172
	CouponDate <CpnDt>	[0..1]	Date		1173
	ExpiryDate <XpryDt>	[0..1]	Date		1173
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1173
	MaturityDate <MtrtyDt>	[0..1]	Date		1173
	IssueDate <IssDt>	[0..1]	Date		1173
	NextCallableDate <NxtCllblDt>	[0..1]	Date		1173
	PutableDate <PutblDt>	[0..1]	Date		1174
	DatedDate <DtdDt>	[0..1]	Date		1174
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1174
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1174
	CurrentFactor <CurFctr>	[0..1]	Rate		1174
	NextFactor <NxtFctr>	[0..1]	Rate		1174
	InterestRate <IntrstRate>	[0..1]	Rate		1174
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1174
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1175
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1175
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1175
	PoolNumber <PoolNb>	[0..1]	±		1175
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1175
	CallableIndicator <CllblInd>	[0..1]	Indicator		1176

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1176
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1176
	ExercisePrice <ExrcPric>	[0..1]	±		1176
	SubscriptionPrice <SbcptPric>	[0..1]	±		1177
	ConversionPrice <ConvsPric>	[0..1]	±		1177
	StrikePrice <StrkPric>	[0..1]	±		1177
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1177
	ContractSize <CtrctSz>	[0..1]	±		1178
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C9, C10, C11, C12, C14	1178
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1179

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: C25 "DenominationRule", C53 "SafekeepingPlaceGuideline", C54 "SafekeepingPlaceRule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following **QuantityAndAccount86** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		699
	DenominationChoice <DnmtnChc>	[0..1]	Text		699
	AccountOwner <AcctOwnr>	[0..1]	±		699
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		699
	CashAccount <CshAcct>	[0..1]	±		699
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C52	700
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		700

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.

- **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 "[Quantity10Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

26.4.7.2 DenominationChoice <DnmtnChc>*Presence:* [0..1]*Definition:* Denomination of the security to be received or delivered.*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1902**26.4.7.3 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification156](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "[SecuritiesAccount30](#)" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

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 "CashAccountIdentification6Choice" on page 1050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C22	1050
Or}	Proprietary <Prtry>	[1..1]	Text		1051

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: C52 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "SafeKeepingPlace4" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

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 <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "QuantityBreakdown48" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1435
	LotQuantity <LotQty>	[0..1]	±		1436
	LotDateTime <LotDtTm>	[0..1]	±		1436
	LotPrice <LotPric>	[0..1]	±		1436
	TypeOfPrice <TpOfPric>	[0..1]	±		1437

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", C29 "FXStandingInstructionPresenceRule", C57 "SettlementDetailsRule", C58 "SettlementParametersGuideline"

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails177" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1497
	Priority <Prty>	[0..1]	±		1497
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1497
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1497
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1498
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1498
	BlockTrade <BlckTrad>	[0..1]	±		1498
	CCPEligibility <CCPElgbly>	[0..1]	±		1499
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1499
	CashClearingSystem <CshClrSys>	[0..1]	±		1499
	ExposureType <XpsrTp>	[0..1]	±		1499
	FXStandingInstruction <FxStglInstr>	[0..1]	±		1500
	MarketClientSide <MktClntSd>	[0..1]	±		1500
	NettingEligibility <NetgElgbly>	[0..1]	±		1500
	Registration <Regn>	[0..1]			1500
{Or	Code <Cd>	[1..1]	CodeSet		1501
Or}	Proprietary <Prtry>	[1..1]	±		1501
	RepurchaseType <RpTp>	[0..1]	±		1501
	LegalRestrictions <LglRstrctns>	[0..1]	±		1501
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1502
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1502
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1502
	TaxCapacity <TaxCpcty>	[0..1]	±		1502
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1503
	Tracking <Trckg>	[0..1]	±		1503
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1503
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1504
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1504
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1504
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1504

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1504
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1505

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.

26.4.9 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C12 "BookTransferGuideline"](#), [C26 "DepositoryGuideline"](#), [C43 "Party2PresenceRule"](#), [C44 "Party3PresenceRule"](#), [C45 "Party4PresenceRule"](#), [C46 "Party5PresenceRule"](#), [C56 "SettlementChainGuideline"](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see ["SettlementParties81"](#) on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

- **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.

- **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.

26.4.10 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C12 "BookTransferGuideline", C26 "DepositoryGuideline", C43 "Party2PresenceRule", C44 "Party3PresenceRule", C45 "Party4PresenceRule", C46 "Party5PresenceRule", C56 "SettlementChainGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties81" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

- **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.

- **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.

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 "[CashParties38](#)" on page 1354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1355
	DebtorAgent <DbtrAgt>	[0..1]	±		1355
	Creditor <Cdtr>	[0..1]	±		1356
	CreditorAgent <CdtrAgt>	[0..1]	±		1356
	Intermediary <Intrmy>	[0..1]	±		1357

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 "[AmountAndDirection96](#)" on page 1058 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1059
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1059
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1059
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1059
	Amount <Amt>	[1..1]	Amount	C2, C7	1060
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1060
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1060
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1061
	ValueDate <ValDt>	[0..1]	±		1061

26.4.13 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts43" on page 1073 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1074
	ChargesFees <ChrgsFees>	[0..1]	±		1075
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1075
	TradeAmount <TradAmt>	[0..1]	±		1075
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1076
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1076
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1076
	LocalTax <LclTax>	[0..1]	±		1077
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1077
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1077
	Margin <Mrgn>	[0..1]	±		1078
	Other <Othr>	[0..1]	±		1078
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1078
	ShippingAmount <ShppgAmt>	[0..1]	±		1079
	SpecialConcession <SpclCncssn>	[0..1]	±		1079
	StampDuty <StrmpDty>	[0..1]	±		1079
	StockExchangeTax <StockXchgTax>	[0..1]	±		1080
	TransferTax <TrfTax>	[0..1]	±		1080
	TransactionTax <TxTax>	[0..1]	±		1080
	ValueAddedTax <ValAddedTax>	[0..1]	±		1081
	WithholdingTax <WhldgTax>	[0..1]	±		1081
	NetGainLoss <NetGnLoss>	[0..1]	±		1081
	ConsumptionTax <CsmptnTax>	[0..1]	±		1082
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1082
	ResearchFee <RsrchFee>	[0..1]	±		1082

26.4.14 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C33 "InvestorCountryCodeRule", C50 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following elements (see "OtherParties35" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C23	1349
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1350
	StockExchange <StockXchg>	[0..1]	±		1350
	TradeRegulator <TradRgltr>	[0..1]	±		1351
	TripartyAgent <TrptyAgt>	[0..1]	±		1351
	Broker <Brkr>	[0..1]	±		1352

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 elements (see "RegistrationParameters7" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1238
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1239
	RegistrarAccount <RegarAcct>	[0..1]	Text		1239
	CertificateNumber <CertNb>	[0..*]	±	C28	1239

26.4.16 GeneratedReason <GnrtdRsn>

Presence: [0..*]

Definition: Specifies the reason why the transaction was generated.

GeneratedReason <GnrtdRsn> contains the following elements (see "GeneratedReason6" on page 1704 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1705
{Or	Code <Cd>	[1..1]	CodeSet		1705
Or}	Proprietary <Prtry>	[1..1]	±		1705
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1706

26.4.17 StatusAndReason <StsAndRsn>

Presence: [0..1]

Definition: Status and reason of the transaction.

Impacted by: C59 "SettlementStatusAndMatchedRule"

StatusAndReason <StsAndRsn> contains the following **StatusAndReason29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingStatus <PrcgSts>	[0..1]	±		711
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		712
	MatchingStatus <MtchgSts>	[0..1]	±		712
	SettlementStatus <SttlmSts>	[0..1]	±	C47	713

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 "ProcessingStatus62Choice" on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1713
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1713
Or	Repair <Rpr>	[1..1]	±		1714
Or	PendingCancellation <PdgCxl>	[1..1]	±		1714
Or	Proprietary <Prtry>	[1..1]	±		1715
Or}	CancellationRequested <CxlReqd>	[1..1]	±	C4	1715

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 "MatchingStatus32Choice" on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1735
Or	Unmatched <Umtchd>	[1..1]			1736
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1736
Or}	Reason <Rsn>	[1..*]			1736
	Code <Cd>	[1..1]			1736
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1739
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1739
Or}	Proprietary <Prtry>	[1..1]	±		1739

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 "[MatchingStatus32Choice](#)" on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1735
Or	Unmatched <Umtchd>	[1..1]			1736
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1736
Or}	Reason <Rsn>	[1..*]			1736
	Code <Cd>	[1..1]			1736
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1739
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1739
Or}	Proprietary <Prtry>	[1..1]	±		1739

26.4.17.4 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: [C47 "PendingToFailingRule"](#)

SettlementStatus <SttlmSts> contains one of the following elements (see "[SettlementStatus22Choice](#)" on page 1686 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1687
Or	Failing <Fng>	[1..1]			1687
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1688
Or}	Reason <Rsn>	[1..*]			1688
	Code <Cd>	[1..1]			1688
{Or	Code <Cd>	[1..1]	CodeSet		1689
Or}	Proprietary <Prtry>	[1..1]	±		1692
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1692
Or}	Proprietary <Prtry>	[1..1]	±		1692

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: C61 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.033.002.09**

SecuritiesFinancingInstruction002V09

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 SecuritiesFinancingInstruction002V09 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, C22, C23, C46, C47, C52, C53, C54, C51	
	TransactionIdentification <TxId>	[1..1]	Text		729
	TransactionTypeAndAdditionalParameters <TxTpAndAddtlParams>	[1..1]			729
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		730
	Payment <Pmt>	[1..1]	CodeSet		730
	CommonIdentification <CmonId>	[0..1]	Text		730
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		731
	NumberCounts <NbCounts>	[0..1]	±	C20	731
	Linkages <Lnks>	[0..*]	±	C35	731
	TradeDetails <TradDtls>	[1..1]		C3, C19, C31, C44, C60	732
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		734
	PlaceOfClearing <PlcOfClr>	[0..1]	±		734
	TradeDate <TradDt>	[0..1]	±		735
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		735
	DealPrice <DealPric>	[0..1]	±		735
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C37	736
	Reporting <Rptg>	[0..*]	±		736
	TradeTransactionCondition <TradTxCond>	[0..*]	±		736
	InvestorCapacity <InvstrCpcty>	[0..1]	±		736
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		737
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		737
	AffirmationStatus <AffirmSts>	[0..1]	±		737
	MatchingStatus <Mchgst>	[0..1]	±		737

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		738
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		738
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C26, C27, C33, C34, C38	738
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C43	739
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]		C24, C49, C50	741
	SettlementQuantity <SttlmQty>	[1..1]	±		743
	DenominationChoice <DnmtnChc>	[0..1]	Text		743
	AccountOwner <AcctOwnr>	[0..1]	±		743
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		743
	CashAccount <CshAcct>	[0..1]	±		743
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C48	744
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		744
	SecuritiesFinancingDetails <SctiesFincgDtls>	[1..1]			745
	SecuritiesFinancingTradeldentification <SctiesFincgTradId>	[0..1]	Text		747
	ClosingLegldentification <ClsgLegld>	[0..1]	Text		747
	TerminationDate <TermntnDt>	[0..1]	±		747
	RateChangeDate <RateChngDt>	[0..1]	±		747
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		747
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		748
	RateType <RateTp>	[0..1]	±		748
	Revaluation <Rvaltn>	[0..1]	±		748
	LegalFramework <LglFrmwk>	[0..1]	±		748
	InterestComputationMethod <IntrstCmptnMtd>	[0..1]	±		749
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		749
	InterestPayment <IntrstPmt>	[0..1]	Indicator		749
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		749
	RepurchaseRate <RpRate>	[0..1]	±	C58	750
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C58	750

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C58	750
	ChargesRate <ChrgsRate>	[0..1]	±	C58	751
	PricingRate <PrigcRate>	[0..1]	±		751
	Spread <Sprd>	[0..1]	±	C58	751
	TransactionCallDelay <TxCallDely>	[0..1]	Text		752
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		752
	DealAmount <DealAmt>	[0..1]	±		752
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		752
	ForfeitAmount <FrftAmt>	[0..1]	±		753
	PremiumAmount <PrmAmt>	[0..1]	±		753
	TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>	[0..1]	±		753
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		753
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		754
	SettlementParameters <SttlmParams>	[0..1]		C13, C28, C56	754
	HoldIndicator <HldInd>	[0..1]	Indicator		756
	Priority <Prty>	[0..1]	±		756
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		756
	SettlingCapacity <SttlgCpcty>	[0..1]	±		756
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		756
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		757
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		757
	CashClearingSystem <CshClrSys>	[0..1]	±		757
	TaxCapacity <TaxCpcty>	[0..1]	±		758
	MarketClientSide <MktClntSd>	[0..1]	±		758
	FXStandingInstruction <FxStgInstr>	[0..1]	±		758
	BlockTrade <BlickTrad>	[0..1]	±		758
	LegalRestrictions <LglRstrctns>	[0..1]	±		759
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		759
	NettingEligibility <NetgElgblty>	[0..1]	±		759
	CCPEligibility <CCPElgblty>	[0..1]	±		759

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Tracking <Trckg>	[0..1]	±		760
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		760
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		760
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		761
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C61	761
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C10, C25, C39, C40, C41, C42, C55	762
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C10, C25, C39, C40, C41, C42, C55	763
	CashParties <CshPties>	[0..1]	±		765
	OpeningSettlementAmount <OpngSttlmAmt>	[0..1]	±		765
	OtherAmounts <OthrAmts>	[0..1]	±		766
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C32, C45	767
	SupplementaryData <SplmtryData>	[0..*]	±	C59	768

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.

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.

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 CurrencyAmount

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

Note: The decimal separator is a dot.

C18 CurrencyAmount

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

Note: The decimal separator is a dot.

C19 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.

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 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.

C23 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.

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.

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 be absent.

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 a ISIN code exist. 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 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.

C36 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.

C37 NumberRule

If Number is negative, then Sign must be present.

C38 OtherIdentificationPresenceRule

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

C39 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C40 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C41 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C42 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C43 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.

C44 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.

C45 QualifiedForeignIntermediaryRule

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C46 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.

C47 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.

C48 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C49 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.

C50 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.

C51 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.

This constraint is defined at the MessageDefinition level.

C52 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.

C53 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.

C54 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.

C55 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.

C56 SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C57 ShortLongNumberRule

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C58 SignRule

When Sign is present, rate must not be zero.

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 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.

C61 VendorPresenceRule

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

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.

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: "RestrictedFINXMax16Text" on page 1902

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
TransactionTypeAndAdditionalParameters18 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		730
	Payment <Pmt>	[1..1]	CodeSet		730
	CommonIdentification <CmonId>	[0..1]	Text		730
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		731

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 1856

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 1781

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: "RestrictedFINXMax16Text" on page 1902

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 1896):

- *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: C20 "CurrentInstructionNumberRule"

NumberCounts <NbCounts> contains one of the following elements (see "NumberCount1Choice" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1343
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1343
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1343
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1343

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: C35 "LinkedQuantityRule"

Linkages <Lnkgs> contains the following elements (see "Linkages55" on page 1258 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C23	1259
	MessageNumber <MsgNb>	[0..1]	±	C19	1259
	Reference <Ref>	[1..1]	±		1260
	LinkedQuantity <LkdQty>	[0..1]	±		1260
	ReferenceOwner <RefOwnr>	[0..1]	±		1260

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.

27.4.5 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the securities financing deal.

Impacted by: C3 "AdditionalDetailsRule", C19 "CurrencyToBuyOrSellRule", C31 "InvestorCapacityRule", C44 "PlaceOfTradeRule", C60 "TradeDateTimeUTCRule"

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails102** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		734
	PlaceOfClearing <PlcOfClr>	[0..1]	±		734
	TradeDate <TradDt>	[0..1]	±		735
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		735
	DealPrice <DealPric>	[0..1]	±		735
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C37	736
	Reporting <Rptg>	[0..*]	±		736
	TradeTransactionCondition <TradTxCond>	[0..*]	±		736
	InvestorCapacity <InvstrCpcty>	[0..1]	±		736
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		737
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		737
	AffirmationStatus <AffirmSts>	[0..1]	±		737
	MatchingStatus <MtchgSts>	[0..1]	±		737
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		738
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		738

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.

27.4.5.1 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see "[PlaceOfTradeIdentification2](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C28	1227
	LEI <LEI>	[0..1]	IdentifierSet		1228

27.4.5.2 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 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1152
	LEI <LEI>	[0..1]	IdentifierSet		1152

27.4.5.3 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 "[TradeDate9Choice](#)" on page 1157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

27.4.5.4 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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

27.4.5.5 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 "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

27.4.5.6 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: C37 "NumberRule"

Datatype: "Max3Number" on page 1896

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

27.4.5.7 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 "Reporting11Choice" on page 1255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1256
Or}	Proprietary <Prtry>	[1..1]	±		1256

27.4.5.8 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 "TradeTransactionCondition6Choice" on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1753
Or}	Proprietary <Prtry>	[1..1]	±		1754

27.4.5.9 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see "InvestorCapacity5Choice" on page 1294 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1294
Or}	Proprietary <Prtry>	[1..1]	±		1294

27.4.5.10 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 "TradeOriginator4Choice" on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1293
Or}	Proprietary <Prtry>	[1..1]	±		1294

27.4.5.11 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 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C2	1228
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C2	1229

27.4.5.12 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see "AffirmationStatus9Choice" on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1729
Or}	Proprietary <Prtry>	[1..1]	±		1730

27.4.5.13 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "[MatchingStatus28Choice](#)" on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1740
Or}	Proprietary <Prtry>	[1..1]	±		1740

27.4.5.14 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: "[RestrictedFINXMax350Text](#)" on page 1903

27.4.5.15 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "[RestrictedFINXMax350Text](#)" on page 1903

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: [C26 "DescriptionPresenceRule"](#), [C27 "DescriptionUsageRule"](#), [C33 "ISINGuideline"](#), [C34 "ISINPresenceRule"](#), [C38 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "[SecurityIdentification20](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```

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", C43 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes97" on page 1168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1170
	DayCountBasis <DayCntBsis>	[0..1]	±		1170
	RegistrationForm <RegnForm>	[0..1]	±		1171
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1171
	PaymentStatus <PmtSts>	[0..1]	±		1171
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1171
	ClassificationType <ClssfctnTp>	[0..1]	±		1172
	OptionStyle <OptnStyle>	[0..1]	±		1172
	OptionType <OptnTp>	[0..1]	±		1172
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C3	1172
	CouponDate <CpnDt>	[0..1]	Date		1173
	ExpiryDate <XpryDt>	[0..1]	Date		1173
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1173
	MaturityDate <MtrtyDt>	[0..1]	Date		1173
	IssueDate <IssDt>	[0..1]	Date		1173
	NextCallableDate <NxtClblDt>	[0..1]	Date		1173
	PutableDate <PutblDt>	[0..1]	Date		1174
	DatedDate <DtdDt>	[0..1]	Date		1174
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1174
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1174
	CurrentFactor <CurFctr>	[0..1]	Rate		1174
	NextFactor <NxtFctr>	[0..1]	Rate		1174
	InterestRate <IntrstRate>	[0..1]	Rate		1174
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1174
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1175
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1175
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1175
	PoolNumber <PoolNb>	[0..1]	±		1175
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1175
	CallableIndicator <ClblInd>	[0..1]	Indicator		1176

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1176
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1176
	ExercisePrice <ExrcPric>	[0..1]	±		1176
	SubscriptionPrice <SbcptPric>	[0..1]	±		1177
	ConversionPrice <ConvsPric>	[0..1]	±		1177
	StrikePrice <StrkPric>	[0..1]	±		1177
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1177
	ContractSize <CtrctSz>	[0..1]	±		1178
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C9, C10, C11, C12, C14	1178
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1179

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: C24 "DenominationRule", C49 "SafekeepingPlaceGuideline", C50 "SafekeepingPlaceRule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following **QuantityAndAccount86** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		743
	DenominationChoice <DnmtnChc>	[0..1]	Text		743
	AccountOwner <AcctOwnr>	[0..1]	±		743
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		743
	CashAccount <CshAcct>	[0..1]	±		743
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C48	744
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		744

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.

- **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 "[Quantity10Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

27.4.8.2 DenominationChoice <DnmtnChc>*Presence:* [0..1]*Definition:* Denomination of the security to be received or delivered.*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1902**27.4.8.3 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification156](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "[SecuritiesAccount30](#)" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

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 "CashAccountIdentification6Choice" on page 1050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C22	1050
Or}	Proprietary <Prtry>	[1..1]	Text		1051

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: C48 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "SafeKeepingPlace4" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

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 <QtyBrkdown> contains the following elements (see "QuantityBreakdown48" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1435
	LotQuantity <LotQty>	[0..1]	±		1436
	LotDateTime <LotDtTm>	[0..1]	±		1436
	LotPrice <LotPric>	[0..1]	±		1436
	TypeOfPrice <TpOfPric>	[0..1]	±		1437

27.4.9 SecuritiesFinancingDetails <SctiesFincgDtls>

Presence: [1..1]

Definition: Details for the closing of the securities financing transaction.

SecuritiesFinancingDetails <SctiesFincgDtls> contains the following
SecuritiesFinancingTransactionDetails46 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		747
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		747
	TerminationDate <TermntnDt>	[0..1]	±		747
	RateChangeDate <RateChngDt>	[0..1]	±		747
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		747
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		748
	RateType <RateTp>	[0..1]	±		748
	Revaluation <Rvaltn>	[0..1]	±		748
	LegalFramework <LglFrmwk>	[0..1]	±		748
	InterestComputationMethod <IntrstCmptnMtd>	[0..1]	±		749
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		749
	InterestPayment <IntrstPmt>	[0..1]	Indicator		749
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		749
	RepurchaseRate <RpRate>	[0..1]	±	C58	750
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C58	750
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C58	750
	ChargesRate <ChrgsRate>	[0..1]	±	C58	751
	PricingRate <PricgRate>	[0..1]	±		751
	Spread <Sprd>	[0..1]	±	C58	751
	TransactionCallDelay <TxCallDely>	[0..1]	Text		752
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		752
	DealAmount <DealAmt>	[0..1]	±		752
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		752
	ForfeitAmount <FrftAmt>	[0..1]	±		753
	PremiumAmount <PrmAmt>	[0..1]	±		753
	TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>	[0..1]	±		753
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		753
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		754

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:* "RestrictedFINXMax52Text" on page 1904**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:* "RestrictedFINXMax16Text" on page 1902**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 "TerminationDate7Choice" on page 1153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1154
Or}	Code <Cd>	[1..1]			1154
{Or	Code <Cd>	[1..1]	CodeSet		1154
Or}	Proprietary <Prtry>	[1..1]	±		1154

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 "RateType67Choice" on page 1296 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1296
Or}	Proprietary <Prtry>	[1..1]	±		1297

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 "RevaluationIndicator4Choice" on page 1304 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1304
Or}	Proprietary <Prtry>	[1..1]	±		1304

27.4.9.9 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see "[LegalFramework4Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1296
Or}	Proprietary <Prtry>	[1..1]	±		1296

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 "[InterestComputationMethodFormat5Choice](#)" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1335
Or}	Proprietary <Prtry>	[1..1]	±		1338

27.4.9.11 MaturityDateModification <MtrtyDtMod>

Presence: [0..1]

Definition: Specifies 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 1896):

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

27.4.9.12 InterestPayment <IntrstPmt>

Presence: [0..1]

Definition: Specifies 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 1896):

- *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 "RateName2" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1444
	RateName <RateNm>	[1..1]	Text		1444

27.4.9.14 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Rate to be used to recalculate the repurchase amount.

Impacted by: C58 "SignRule"

RepurchaseRate <RpRate> contains the following elements (see "Rate2" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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: C58 "SignRule"

StockLoanMargin <StockLnMrgn> contains the following elements (see "Rate2" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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: C58 "SignRule"

SecuritiesHaircut <SctiesHrcut> contains the following elements (see "Rate2" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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: C58 "SignRule"

ChargesRate <ChrgsRate> contains the following elements (see "Rate2" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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 "RateOrName2Choice" on page 1341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C45	1341
Or}	RateName <RateNm>	[1..1]	±		1341

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: C58 "SignRule"

Spread <Sprd> contains the following elements (see ["Rate2" on page 1443](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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 1898](#)

27.4.9.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

Presence: [0..1]

Definition: Total number of collateral instructions involved in the transaction.

Datatype: ["Exact3NumericText" on page 1898](#)

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 ["AmountAndDirection59" on page 1097](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 ["AmountAndDirection59" on page 1097](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 "[AmountAndDirection59](#)" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 "[AmountAndDirection59](#)" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 "[AmountAndDirection59](#)" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 "AmountAndDirection59" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

27.4.9.28 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: "RestrictedFINXMax140Text" on page 1902

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", C28 "FXStandingInstructionPresenceRule", C56 "SettlementDetailsRule"

SettlementParameters <SttlmParams> contains the following **SettlementDetails152** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		756
	Priority <Prty>	[0..1]	±		756
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		756
	SettlingCapacity <SttlgCpcty>	[0..1]	±		756
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		756
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		757
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		757
	CashClearingSystem <CshClrSys>	[0..1]	±		757
	TaxCapacity <TaxCpcty>	[0..1]	±		758
	MarketClientSide <MktClntSd>	[0..1]	±		758
	FXStandingInstruction <FxStgInstr>	[0..1]	±		758
	BlockTrade <BlckTrad>	[0..1]	±		758
	LegalRestrictions <LglRstrctns>	[0..1]	±		759
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		759
	NettingEligibility <NetgElgblty>	[0..1]	±		759
	CCPEligibility <CCPElgbly>	[0..1]	±		759
	Tracking <Trckg>	[0..1]	±		760
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		760
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		760
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		761

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 1896):

- *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 "PriorityNumeric5Choice" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

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 "SettlementTransactionCondition22Choice" on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1756
Or}	Proprietary <Prtry>	[1..1]	±		1757

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 "SettlingCapacity8Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1318
Or}	Proprietary <Prtry>	[1..1]	±		1318

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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

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 "SecuritiesRTGS5Choice" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1291
Or}	Proprietary <Prtry>	[1..1]	±		1292

27.4.10.7 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see "BeneficialOwnership5Choice" on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1254
Or}	Proprietary <Prtry>	[1..1]	±		1254

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 "CashSettlementSystem5Choice" on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1151
Or}	Proprietary <Prtry>	[1..1]	±		1151

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 "[TaxCapacityParty5Choice](#)" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1316
Or}	Proprietary <Prtry>	[1..1]	±		1317

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 "[MarketClientSide7Choice](#)" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1226
Or}	Proprietary <Prtry>	[1..1]	±		1227

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 "[FXStandingInstruction5Choice](#)" on page 1323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1323
Or}	Proprietary <Prtry>	[1..1]	±		1323

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 "[BlockTrade5Choice](#)" on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1326

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 "[Restriction6Choice](#)" on page 1319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1319

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 "[SettlementSystemMethod5Choice](#)" on page 1317 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1317
Or}	Proprietary <Prtry>	[1..1]	±		1317

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 "[NettingEligibility5Choice](#)" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1322
Or}	Proprietary <Prtry>	[1..1]	±		1323

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 "CentralCounterPartyEligibility5Choice" on page 1253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1253
Or}	Proprietary <Prtry>	[1..1]	±		1254

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 "Tracking5Choice" on page 1315 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1316
Or}	Proprietary <Prtry>	[1..1]	±		1316

27.4.10.18 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing8Choice" on page 1315 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1315
Or}	Proprietary <Prtry>	[1..1]	±		1315

27.4.10.19 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 1875

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 1896):

- *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:* C61 "VendorPresenceRule"**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following elements (see "StandingSettlementInstruction17" on page 1542 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStglInstrDB>	[1..1]	±		1543
	Counterparty <CtrPty>	[1..1]	±		1543
	Vendor <Vndr>	[0..1]	±		1543
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	1543
	OtherReceivingSettlementParties <OthrRcvrgSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	1545

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", C25 "DepositoryGuideline", C39 "Party2PresenceRule", C40 "Party3PresenceRule", C41 "Party4PresenceRule", C42 "Party5PresenceRule", C55 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties81" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

- **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.

- **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.

27.4.13 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C10 "BookTransferGuideline", C25 "DepositoryGuideline", C39 "Party2PresenceRule", C40 "Party3PresenceRule", C41 "Party4PresenceRule", C42 "Party5PresenceRule", C55 "SettlementChainGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties81" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

- **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.

- **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.

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 "[CashParties38](#)" on page 1354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1355
	DebtorAgent <DbtrAgt>	[0..1]	±		1355
	Creditor <Cdtr>	[0..1]	±		1356
	CreditorAgent <CdtrAgt>	[0..1]	±		1356
	Intermediary <Intrmy>	[0..1]	±		1357

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 "AmountAndDirection96" on page 1058 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1059
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1059
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1059
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1059
	Amount <Amt>	[1..1]	Amount	C2, C7	1060
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1060
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1060
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1061
	ValueDate <ValDt>	[0..1]	±		1061

27.4.16 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts43" on page 1073 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1074
	ChargesFees <ChrgsFees>	[0..1]	±		1075
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1075
	TradeAmount <TradAmt>	[0..1]	±		1075
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1076
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1076
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1076
	LocalTax <LclTax>	[0..1]	±		1077
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1077
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1077
	Margin <Mrgn>	[0..1]	±		1078
	Other <Othr>	[0..1]	±		1078
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1078
	ShippingAmount <ShppgAmt>	[0..1]	±		1079
	SpecialConcession <SpclCncssn>	[0..1]	±		1079
	StampDuty <StrmpDty>	[0..1]	±		1079
	StockExchangeTax <StockXchgTax>	[0..1]	±		1080
	TransferTax <TrfTax>	[0..1]	±		1080
	TransactionTax <TxTax>	[0..1]	±		1080
	ValueAddedTax <ValAddedTax>	[0..1]	±		1081
	WithholdingTax <WhldgTax>	[0..1]	±		1081
	NetGainLoss <NetGnLoss>	[0..1]	±		1081
	ConsumptionTax <CsmptnTax>	[0..1]	±		1082
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1082
	ResearchFee <RsrchFee>	[0..1]	±		1082

27.4.17 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C32 "InvestorCountryCodeRule", C45 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following elements (see "[OtherParties35](#)" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C23	1349
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1350
	StockExchange <StockXchg>	[0..1]	±		1350
	TradeRegulator <TradRgltr>	[0..1]	±		1351
	TripartyAgent <TrptyAgt>	[0..1]	±		1351
	Broker <Brkr>	[0..1]	±		1352

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: [C59](#) "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.034.002.08**

SecuritiesFinancingStatusAdvice002V08

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 SecuritiesFinancingStatusAdvice002V08 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	776
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		777
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		777
	CommonIdentification <CmonId>	[0..1]	Text		777
	ProcessingStatus <PrcgSts>	[0..1]	±		777
	MatchingStatus <MtchgSts>	[0..1]	±		778
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		778
	SettlementStatus <SttlmSts>	[0..1]	±	C24	779
	RepoCallRequestStatus <RepoCallReqSts>	[0..1]	±		780
	TransactionDetails <TxDtls>	[0..1]		C3, C31	780
	SecuritiesFinancingTradeldentification <SctiesFincgTradId>	[0..1]	Text		783
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		783
	PoolIdentification <PoolId>	[0..1]	Text		784
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		784
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		784
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		784
	AccountOwner <AcctOwnr>	[0..1]	±		784
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		784
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C25	785
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		785
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C13, C14, C15, C16, C19	785
	SettlementQuantity <SttlmQty>	[1..1]	±		786
	OpeningSettlementAmount <OpngSttlmAmt>	[0..1]	±		787
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		787
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		787
	TerminationDate <TermntnDt>	[0..1]	±		788

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[0..1]	±		788
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		788
	ExpectedValueDate <XpctdValDt>	[0..1]	±		788
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		789
	RateChangeDate <RateChngDt>	[0..1]	±		789
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		789
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		790
	Payment <Pmt>	[1..1]	CodeSet		790
	SettlementParameters <SttlmParams>	[0..1]	±	C8, C27	790
	RateType <RateTp>	[0..1]	±		791
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		792
	RepurchaseRate <RpRate>	[0..1]	±	C29	792
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C29	792
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C29	793
	PricingRate <PrigRate>	[0..1]	±		793
	Spread <Sprd>	[0..1]	±	C29	793
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C7, C12, C20, C21, C22, C23, C26	794
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C7, C12, C20, C21, C22, C23, C26	795
	Investor <Invstr>	[0..1]	±		797
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrpgAddtlDtls>	[0..1]	Text		798
	SupplementaryData <SplmtryData>	[0..*]	±	C30	798

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.

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.

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 a ISIN code exist. 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.

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 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).

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 **TransactionIdentifications35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		777
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		777
	CommonIdentification <CmonId>	[0..1]	Text		777

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: "RestrictedFINXMax16Text" on page 1902

28.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

28.4.1.3 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 1902

28.4.2 ProcessingStatus <PrcgSts>

Presence: [0..1]

Definition: Processing status of the transaction.

ProcessingStatus <PrcgSts> contains one of the following elements (see "ProcessingStatus57Choice" on page 1725 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1725
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1726
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1726
Or	Rejected <Rjctd>	[1..1]	±		1727
Or	Repair <Rpr>	[1..1]	±		1727
Or	Cancelled <Canc>	[1..1]	±		1728
Or	Proprietary <Prtry>	[1..1]	±		1728
Or	CancellationRequested <CxlReqd>	[1..1]	±	C4	1728
Or}	ModificationRequested <ModReqd>	[1..1]	±	C4	1729

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 "MatchingStatus29Choice" on page 1730 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1730
Or	Unmatched <Umtchd>	[1..1]			1731
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1731
Or}	Reason <Rsn>	[1..*]			1731
	Code <Cd>	[1..1]			1732
{Or	Code <Cd>	[1..1]	CodeSet		1732
Or}	Proprietary <Prtry>	[1..1]	±		1734
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1734
Or}	Proprietary <Prtry>	[1..1]	±		1735

28.4.4 InferredMatchingStatus <IfrrdMtchgSts>

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 <IfrrdMtchgSts> contains one of the following elements (see "MatchingStatus29Choice" on page 1730 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1730
Or	Unmatched <Umtchd>	[1..1]			1731
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1731
Or}	Reason <Rsn>	[1..*]			1731
	Code <Cd>	[1..1]			1732
{Or	Code <Cd>	[1..1]	CodeSet		1732
Or}	Proprietary <Prtry>	[1..1]	±		1734
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1734
Or}	Proprietary <Prtry>	[1..1]	±		1735

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 "SettlementStatus21Choice" on page 1693 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1693
Or	Failing <Fng>	[1..1]			1693
{Or	NoSpecifiedReason <NoSpofdRsn>	[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]	±		1698
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1698
Or}	Proprietary <Prtry>	[1..1]	±		1698

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 "RepoCallRequestStatus9Choice" on page 1681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]			1681
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1682
Or}	Reason <Rsn>	[1..*]			1682
	Code <Cd>	[1..1]			1682
{Or	Code <Cd>	[1..1]	CodeSet		1683
Or}	Proprietary <Prtry>	[1..1]	±		1683
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1683
Or	Denied <Dnd>	[1..1]			1683
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1684
Or}	Reason <Rsn>	[1..*]			1684
	Code <Cd>	[1..1]			1684
{Or	Code <Cd>	[1..1]	CodeSet		1685
Or}	Proprietary <Prtry>	[1..1]	±		1685
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1685
Or}	Proprietary <Prtry>	[1..1]	±		1685

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 **SecuritiesFinancingTransactionDetails49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		783
	ClosingLegIdentification <ClsLegId>	[0..1]	Text		783
	PoolIdentification <PoolId>	[0..1]	Text		784
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		784
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		784
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		784
	AccountOwner <AcctOwnr>	[0..1]	±		784
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		784
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C25	785
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		785
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C13, C14, C15, C16, C19	785
	SettlementQuantity <SttlmQty>	[1..1]	±		786
	OpeningSettlementAmount <OpngSttlmAmt>	[0..1]	±		787
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		787
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		787
	TerminationDate <TermntnDt>	[0..1]	±		788
	TradeDate <TradDt>	[0..1]	±		788
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		788
	ExpectedValueDate <XpctdValDt>	[0..1]	±		788
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		789
	RateChangeDate <RateChngDt>	[0..1]	±		789
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		789
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		790
	Payment <Pmt>	[1..1]	CodeSet		790
	SettlementParameters <SttlmParams>	[0..1]	±	C8, C27	790
	RateType <RateTp>	[0..1]	±		791

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		792
	RepurchaseRate <RpRate>	[0..1]	±	C29	792
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C29	792
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C29	793
	PricingRate <PricgRate>	[0..1]	±		793
	Spread <Sprd>	[0..1]	±	C29	793
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C7, C12, C20, C21, C22, C23, C26	794
	ReceivingSettlementParties <RcvvgSttlmPties>	[0..1]	±	C7, C12, C20, C21, C22, C23, C26	795
	Investor <Invstr>	[0..1]	±		797
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		798

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: "RestrictedFINXMax52Text" on page 1904

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: "RestrictedFINXMax16Text" on page 1902

28.4.7.3 PoolIdentification <PoolId>*Presence:* [0..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "RestrictedFINXMax16Text" on page 1902**28.4.7.4 CorporateActionEventIdentification <CorpActnEvtId>***Presence:* [0..1]*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.*Datatype:* "RestrictedFINXMax16Text" on page 1902**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:* "RestrictedFINXMax16Text" on page 1902**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:* "RestrictedFINXMax16Text" on page 1902**28.4.7.7 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification156" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "[SecuritiesAccount30](#)" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

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 "[SafeKeepingPlace4](#)" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

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 "[PlaceOfTradeIdentification2](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C28	1227
	LEI <LEI>	[0..1]	IdentifierSet		1228

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 "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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 "Quantity10Choice" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

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 "AmountAndDirection67" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1094
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1095
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1095

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 "AmountAndDirection59" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 "SettlementDate32Choice" on page 1155 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1155
Or}	DateCode <DtCd>	[1..1]	±		1155

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 "[TerminationDate7Choice](#)" on page 1153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1154
Or}	Code <Cd>	[1..1]			1154
{Or	Code <Cd>	[1..1]	CodeSet		1154
Or}	Proprietary <Prtry>	[1..1]	±		1154

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 "[TradeDate9Choice](#)" on page 1157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 1856

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 1827

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 1781

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 "SettlementDetails173" on page 1518 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1519
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1519
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1520
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1520
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1520
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1521
	CashClearingSystem <CshClrSys>	[0..1]	±		1521
	TaxCapacity <TaxCpcty>	[0..1]	±		1521
	MarketClientSide <MktClntSd>	[0..1]	±		1521
	BlockTrade <BlckTrad>	[0..1]	±		1522
	LegalRestrictions <LglRstrctns>	[0..1]	±		1522
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1522
	NettingEligibility <NetgElgblty>	[0..1]	±		1522
	CCPEligibility <CCPElgblty>	[0..1]	±		1523
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1523
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1523

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 ["RateType67Choice"](#) on page 1296 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1296
Or}	Proprietary <Prtry>	[1..1]	±		1297

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 ["RateName2"](#) on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1444
	RateName <RateNm>	[1..1]	Text		1444

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 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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 "RateOrName2Choice" on page 1341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C45	1341
Or}	RateName <RateNm>	[1..1]	±		1341

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 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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 "SettlementParties83" on page 1376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1377
	Party1 <Pty1>	[0..1]	±		1378
	Party2 <Pty2>	[0..1]	±		1378
	Party3 <Pty3>	[0..1]	±		1379
	Party4 <Pty4>	[0..1]	±		1379
	Party5 <Pty5>	[0..1]	±		1380

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.

- **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.

- **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.

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 "SettlementParties83" on page 1376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1377
	Party1 <Pty1>	[0..1]	±		1378
	Party2 <Pty2>	[0..1]	±		1378
	Party3 <Pty3>	[0..1]	±		1379
	Party4 <Pty4>	[0..1]	±		1379
	Party5 <Pty5>	[0..1]	±		1380

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.

- **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.

- **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.

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 "[PartyIdentification170](#)" on page 1394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1394
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1394
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1394
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1395
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1395
	LEI <LEI>	[0..1]	IdentifierSet		1395

**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:* "RestrictedFINXMax350Text" on page 1903**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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.035.002.09 SecuritiesFinancingConfirmation002V09

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 SecuritiesFinancingConfirmation002V09 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, C18, C39, C41, C42	
	TransactionIdentificationDetails <TxldDtls>	[1..1]		C48	811
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		813
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		813
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		813
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		813
	Payment <Pmt>	[1..1]	CodeSet		814
	CommonIdentification <Cmonld>	[0..1]	Text		814
	PoolIdentification <Poolld>	[0..1]	Text		814
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		814
	AdditionalParameters <AddtlParams>	[0..1]		C31	814
	PreConfirmation <PreConf>	[0..1]	CodeSet		815
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		815
	PreviousPartialConfirmationIdentification <PrvsPrtlConfld>	[0..1]	Text		815
	TradeDetails <TradDtls>	[1..1]		C3, C17, C24, C37, C47	815
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		817
	PlaceOfClearing <PlcOfClr>	[0..1]	±		817
	TradeDate <TradDt>	[0..1]	±		818
	SettlementDate <SttlmDt>	[0..1]	±		818
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		818
	DealPrice <DealPric>	[0..1]	±		819
	Reporting <Rptg>	[0..*]	±		819
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C29	819
	TradeTransactionCondition <TradTxCond>	[0..*]	±		820
	InvestorCapacity <InvstrCpcty>	[0..1]	±		820
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		820

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		820
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		821
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C20, C21, C26, C27, C30	821
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C36	822
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]			824
	SettledQuantity <SttldQty>	[1..1]	±		825
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		825
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		825
	PreviouslySettledAmount <PrevsllySttldAmt>	[0..1]	±		826
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		826
	AccountOwner <AcctOwnr>	[0..1]	±		826
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		826
	CashAccount <CshAcct>	[0..1]	±		827
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C40	827
	SecuritiesFinancingDetails <SctiesFincgDtls>	[0..1]			827
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		829
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		829
	TerminationDate <TermntnDt>	[0..1]	±		829
	RateChangeDate <RateChngDt>	[0..1]	±		829
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		829
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		830
	RateType <RateTp>	[0..1]	±		830
	Revaluation <Rvaltn>	[0..1]	±		830
	LegalFramework <LglFrmwk>	[0..1]	±		830
	InterestComputationMethod <IntrstCmptnMtd>	[0..1]	±		831
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		831
	InterestPayment <IntrstPmt>	[0..1]	Indicator		831
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		831
	RepurchaseRate <RpRate>	[0..1]	±	C45	832

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C45	832
	SecuritiesHaircut <SciesHrcut>	[0..1]	±	C45	832
	ChargesRate <ChrgsRate>	[0..1]	±	C45	833
	PricingRate <PrigRate>	[0..1]	±		833
	Spread <Sprd>	[0..1]	±	C45	833
	TransactionCallDelay <TxCallDely>	[0..1]	Text		834
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		834
	DealAmount <DealAmt>	[0..1]	±		834
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		834
	ForfeitAmount <FrftAmt>	[0..1]	±		835
	PremiumAmount <PrmAmt>	[0..1]	±		835
	TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>	[0..1]	±		835
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		835
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		836
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C49	836
	SettlementParameters <SttlmParams>	[0..1]		C11, C44	837
	Priority <Prty>	[0..1]	±		838
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		838
	SettlingCapacity <SttlgCpcty>	[0..1]	±		838
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		838
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		839
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		839
	CashClearingSystem <CshClrSys>	[0..1]	±		839
	TaxCapacity <TaxCpcty>	[0..1]	±		840
	MarketClientSide <MktClntSd>	[0..1]	±		840
	BlockTrade <BlickTrad>	[0..1]	±		840
	LegalRestrictions <LglRstrctns>	[0..1]	±		840
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		841
	NettingEligibility <NetgElgbly>	[0..1]	±		841
	CCPEligibility <CCPElgbly>	[0..1]	±		841
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		841

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		842
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		842
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	842
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	844
	CashParties <CshPties>	[0..1]	±		846
	SettledAmount <SttldAmt>	[0..1]	±		846
	OtherAmounts <OthrAmts>	[0..1]	±		847
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C25, C38	848
	SupplementaryData <SplmtryData>	[0..*]	±	C46	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.

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 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 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.

C19 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.

C20 DescriptionPresenceRule

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

C21 DescriptionUsageRule

Description must be used alone as the last resort.

C22 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C23 IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C24 InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C25 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.

C26 ISINGuideline

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

C27 ISINPresenceRule

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

C28 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.

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.

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 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.

C40 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C41 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.

C42 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.

C43 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.

C44 SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C45 SignRule

When Sign is present, rate must not be zero.

C46 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.

C47 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.

C48 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).

C49 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 <TxIdDtls>

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: C48 "TwoLegTransactionOpeningClosingRule"

TransactionIdentificationDetails <TxIdDtls> contains the following
TransactionTypeAndAdditionalParameters19 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		813
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		813
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		813
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		813
	Payment <Pmt>	[1..1]	CodeSet		814
	CommonIdentification <CmonId>	[0..1]	Text		814
	PoolIdentification <PoolId>	[0..1]	Text		814
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		814

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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 1856

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.

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 1827

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 1781

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:* "RestrictedFINXMax16Text" on page 1902**29.4.1.7 PoolIdentification <PoolId>***Presence:* [0..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "RestrictedFINXMax16Text" on page 1902**29.4.1.8 CorporateActionEventIdentification <CorpActnEvtId>***Presence:* [0..1]*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.*Datatype:* "RestrictedFINXMax16Text" on page 1902**29.4.2 AdditionalParameters <AddtlParams>***Presence:* [0..1]*Definition:* Additional parameters for the transaction.*Impacted by:* C31 "PartialSettlementGuideline"**AdditionalParameters <AddtlParams>** contains the following **AdditionalParameters26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		815
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		815
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		815

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.

29.4.2.1 PreConfirmation <PreConf>

Presence: [0..1]

Definition: Specifies whether there exists a pre-confirmation.

Datatype: "PreConfirmation1Code" on page 1825

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 1808

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 <PrvsPrtlConfld>

Presence: [0..1]

Definition: Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

Datatype: "RestrictedFINXMax16Text" on page 1902

29.4.3 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the securities financing deal.

Impacted by: C3 "AdditionalDetailsRule", C17 "CurrencyToBuyOrSellRule", C24 "InvestorCapacityRule", C37 "PlaceOfTradeRule", C47 "TradeDateTimeUTCRule"

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails101** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		817
	PlaceOfClearing <PlcOfClr>	[0..1]	±		817
	TradeDate <TradDt>	[0..1]	±		818
	SettlementDate <SttlmDt>	[0..1]	±		818
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		818
	DealPrice <DealPric>	[0..1]	±		819
	Reporting <Rptg>	[0..*]	±		819
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C29	819
	TradeTransactionCondition <TradTxCond>	[0..*]	±		820
	InvestorCapacity <InvstrCpcty>	[0..1]	±		820
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		820
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		820
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		821

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.

29.4.3.1 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see "[PlaceOfTradeIdentification2](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C28	1227
	LEI <LEI>	[0..1]	IdentifierSet		1228

29.4.3.2 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 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1152
	LEI <LEI>	[0..1]	IdentifierSet		1152

29.4.3.3 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 "[TradeDate9Choice](#)" on page 1157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

29.4.3.4 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 "[SettlementDate20Choice](#)" on page 1156 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1156
Or}	DateCode <DtCd>	[1..1]	±		1157

29.4.3.5 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 "SettlementDate22Choice" on page 1155 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1156
Or}	DateCode <DtCd>	[1..1]	±		1156

29.4.3.6 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 "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

29.4.3.7 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 "Reporting11Choice" on page 1255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1256
Or}	Proprietary <Prtry>	[1..1]	±		1256

29.4.3.8 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: C29 "NumberRule"

Datatype: "Max3Number" on page 1896

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

29.4.3.9 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 "TradeTransactionCondition6Choice" on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1753
Or}	Proprietary <Prtry>	[1..1]	±		1754

29.4.3.10 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see "InvestorCapacity5Choice" on page 1294 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1294
Or}	Proprietary <Prtry>	[1..1]	±		1294

29.4.3.11 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 "TradeOriginator4Choice" on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1293
Or}	Proprietary <Prtry>	[1..1]	±		1294

29.4.3.12 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: "RestrictedFINXMax350Text" on page 1903

29.4.3.13 FXAdditionalDetails <FxAddtlDtls>*Presence:* [0..1]*Definition:* Provides additional details pertaining to foreign exchange instructions.*Datatype:* "RestrictedFINXMax350Text" on page 1903**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:* C20 "DescriptionPresenceRule", C21 "DescriptionUsageRule", C26 "ISINGuideline", C27 "ISINPresenceRule", C30 "OtherIdentificationPresenceRule"**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

• **ISINPresenceRule**

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

```

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", C36 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes97" on page 1168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1170
	DayCountBasis <DayCntBsis>	[0..1]	±		1170
	RegistrationForm <RegnForm>	[0..1]	±		1171
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1171
	PaymentStatus <PmtSts>	[0..1]	±		1171
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1171
	ClassificationType <ClssfctnTp>	[0..1]	±		1172
	OptionStyle <OptnStyle>	[0..1]	±		1172
	OptionType <OptnTp>	[0..1]	±		1172
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C3	1172
	CouponDate <CpnDt>	[0..1]	Date		1173
	ExpiryDate <XpryDt>	[0..1]	Date		1173
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1173
	MaturityDate <MtrtyDt>	[0..1]	Date		1173
	IssueDate <IssDt>	[0..1]	Date		1173
	NextCallableDate <NxtClblDt>	[0..1]	Date		1173
	PutableDate <PutblDt>	[0..1]	Date		1174
	DatedDate <DtdDt>	[0..1]	Date		1174
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1174
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1174
	CurrentFactor <CurFctr>	[0..1]	Rate		1174
	NextFactor <NxtFctr>	[0..1]	Rate		1174
	InterestRate <IntrstRate>	[0..1]	Rate		1174
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1174
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1175
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1175
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1175
	PoolNumber <PoolNb>	[0..1]	±		1175
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1175
	CallableIndicator <ClblInd>	[0..1]	Indicator		1176

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1176
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1176
	ExercisePrice <ExrcPric>	[0..1]	±		1176
	SubscriptionPrice <SbcptPric>	[0..1]	±		1177
	ConversionPrice <ConvsPric>	[0..1]	±		1177
	StrikePrice <StrkPric>	[0..1]	±		1177
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1177
	ContractSize <CtrctSz>	[0..1]	±		1178
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C9, C10, C11, C12, C14	1178
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1179

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 **QuantityAndAccount85** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		825
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		825
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		825
	PreviouslySettledAmount <PrevsllySttldAmt>	[0..1]	±		826
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		826
	AccountOwner <AcctOwnr>	[0..1]	±		826
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		826
	CashAccount <CshAcct>	[0..1]	±		827
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C40	827

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 "[Quantity10Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

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 "[FinancialInstrumentQuantity15Choice](#)" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtdsdVal>	[1..1]	Amount		1197

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 "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtdsdVal>	[1..1]	Amount		1197

29.4.6.4 PreviouslySettledAmount <PrevsllySttldAmt>

Presence: [0..1]

Definition: Amount of money previously settled.

PreviouslySettledAmount <PrevsllySttldAmt> contains the following elements (see "AmountAndDirection19" on page 1103 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1103
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1104

29.4.6.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>

Presence: [0..1]

Definition: Amount of money remaining to be settled.

RemainingToBeSettledAmount <RmngToBeSttldAmt> contains the following elements (see "AmountAndDirection19" on page 1103 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1103
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1104

29.4.6.6 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "[SecuritiesAccount30](#)" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

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 "[CashAccountIdentification6Choice](#)" on page 1050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C22	1050
Or}	Proprietary <Prtry>	[1..1]	Text		1051

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: [C40 "SafekeepingPlaceFormatOrLEIRule"](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace4](#)" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

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
SecuritiesFinancingTransactionDetails46 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		829
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		829
	TerminationDate <TermtnDt>	[0..1]	±		829
	RateChangeDate <RateChngDt>	[0..1]	±		829
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		829
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		830
	RateType <RateTp>	[0..1]	±		830
	Revaluation <Rvaltn>	[0..1]	±		830
	LegalFramework <LglFrmwk>	[0..1]	±		830
	InterestComputationMethod <IntrstCmptnMtd>	[0..1]	±		831
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		831
	InterestPayment <IntrstPmt>	[0..1]	Indicator		831
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		831
	RepurchaseRate <RpRate>	[0..1]	±	C45	832
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C45	832
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C45	832
	ChargesRate <ChrgsRate>	[0..1]	±	C45	833
	PricingRate <PricgRate>	[0..1]	±		833
	Spread <Sprd>	[0..1]	±	C45	833
	TransactionCallDelay <TxCallDely>	[0..1]	Text		834
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		834
	DealAmount <DealAmt>	[0..1]	±		834
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		834
	ForfeitAmount <FrftAmt>	[0..1]	±		835
	PremiumAmount <PrmAmt>	[0..1]	±		835
	TerminationAmountPerPieceOfCollateral <TermtnAmtPerPcOfColl>	[0..1]	±		835
	TerminationTransactionAmount <TermtnTxAmt>	[0..1]	±		835
	SecondLegNarrative <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:* "RestrictedFINXMax52Text" on page 1904**29.4.7.2 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:* "RestrictedFINXMax16Text" on page 1902**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 "TerminationDate7Choice" on page 1153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1154
Or}	Code <Cd>	[1..1]			1154
{Or	Code <Cd>	[1..1]	CodeSet		1154
Or}	Proprietary <Prtry>	[1..1]	±		1154

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 "RateType67Choice" on page 1296 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1296
Or}	Proprietary <Prtry>	[1..1]	±		1297

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 "RevaluationIndicator4Choice" on page 1304 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1304
Or}	Proprietary <Prtry>	[1..1]	±		1304

29.4.7.9 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see "[LegalFramework4Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1296
Or}	Proprietary <Prtry>	[1..1]	±		1296

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 "[InterestComputationMethodFormat5Choice](#)" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1335
Or}	Proprietary <Prtry>	[1..1]	±		1338

29.4.7.11 MaturityDateModification <MtrtyDtMod>

Presence: [0..1]

Definition: Specifies 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 1896):

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

29.4.7.12 InterestPayment <IntrstPmt>

Presence: [0..1]

Definition: Specifies 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 1896):

- *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 "RateName2" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1444
	RateName <RateNm>	[1..1]	Text		1444

29.4.7.14 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Rate to be used to recalculate the repurchase amount.

Impacted by: C45 "SignRule"

RepurchaseRate <RpRate> contains the following elements (see "Rate2" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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: C45 "SignRule"

StockLoanMargin <StockLnMrgn> contains the following elements (see "Rate2" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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: C45 "SignRule"

SecuritiesHaircut <SctiesHrcut> contains the following elements (see "Rate2" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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: C45 "SignRule"

ChargesRate <ChrgsRate> contains the following elements (see "Rate2" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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 "RateOrName2Choice" on page 1341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C45	1341
Or}	RateName <RateNm>	[1..1]	±		1341

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: C45 "SignRule"

Spread <Sprd> contains the following elements (see ["Rate2" on page 1443](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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 1898](#)

29.4.7.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

Presence: [0..1]

Definition: Total number of collateral instructions involved in the transaction.

Datatype: ["Exact3NumericText" on page 1898](#)

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 ["AmountAndDirection59" on page 1097](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 ["AmountAndDirection59" on page 1097](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 "[AmountAndDirection59](#)" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 "[AmountAndDirection59](#)" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 "[AmountAndDirection59](#)" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 "AmountAndDirection59" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

29.4.7.28 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: "RestrictedFINXMax140Text" on page 1902

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: C49 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following elements (see "StandingSettlementInstruction17" on page 1542 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1543
	Counterparty <CtrPty>	[1..1]	±		1543
	Vendor <Vndr>	[0..1]	±		1543
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	1543
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	1545

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", C44 "SettlementDetailsRule"

SettlementParameters <SttlmParams> contains the following **SettlementDetails151** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		838
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		838
	SettlingCapacity <SttlgCpcty>	[0..1]	±		838
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		838
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		839
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		839
	CashClearingSystem <CshClrSys>	[0..1]	±		839
	TaxCapacity <TaxCpcty>	[0..1]	±		840
	MarketClientSide <MktClntSd>	[0..1]	±		840
	BlockTrade <BlckTrad>	[0..1]	±		840
	LegalRestrictions <LglRstrctns>	[0..1]	±		840
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		841
	NettingEligibility <NetgElgbly>	[0..1]	±		841
	CCPEligibility <CCPElgbly>	[0..1]	±		841
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		841
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		842
	EligibleForCollateral <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 "[PriorityNumeric5Choice](#)" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

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 "[SettlementTransactionCondition22Choice](#)" on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1756
Or}	Proprietary <Prtry>	[1..1]	±		1757

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 "[SettlingCapacity8Choice](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1318
Or}	Proprietary <Prtry>	[1..1]	±		1318

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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

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 "SecuritiesRTGS5Choice" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1291
Or}	Proprietary <Prtry>	[1..1]	±		1292

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 "BeneficialOwnership5Choice" on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1254
Or}	Proprietary <Prtry>	[1..1]	±		1254

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 "CashSettlementSystem5Choice" on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1151
Or}	Proprietary <Prtry>	[1..1]	±		1151

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 "[TaxCapacityParty5Choice](#)" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1316
Or}	Proprietary <Prtry>	[1..1]	±		1317

29.4.9.9 MarketClientSide <MktCIntSd>*Presence:* [0..1]*Definition:* Specifies if an instruction was for a market side or a client side transaction.**MarketClientSide <MktCIntSd>** contains one of the following elements (see "[MarketClientSide7Choice](#)" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1226
Or}	Proprietary <Prtry>	[1..1]	±		1227

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 "[BlockTrade5Choice](#)" on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1326

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 "[Restriction6Choice](#)" on page 1319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1319

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 "[SettlementSystemMethod5Choice](#)" on page 1317 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1317
Or}	Proprietary <Prtry>	[1..1]	±		1317

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 "[NettingEligibility5Choice](#)" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1322
Or}	Proprietary <Prtry>	[1..1]	±		1323

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 "[CentralCounterPartyEligibility5Choice](#)" on page 1253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1253
Or}	Proprietary <Prtry>	[1..1]	±		1254

29.4.9.15 AutomaticBorrowing <AutomtcBrrwg>*Presence:* [0..1]*Definition:* Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing8Choice" on page 1315 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1315
Or}	Proprietary <Prtry>	[1..1]	±		1315

29.4.9.16 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement was allowed.

Datatype: "SettlementTransactionCondition5Code" on page 1875

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 1896):

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

29.4.10 DeliveringSettlementParties <DlvrSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C9 "BookTransferGuideline", C19 "DepositoryGuideline", C32 "Party2PresenceRule", C33 "Party3PresenceRule", C34 "Party4PresenceRule", C35 "Party5PresenceRule", C43 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties81" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

- **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.

- **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.

29.4.11 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C9 "BookTransferGuideline"](#), [C19 "DepositoryGuideline"](#), [C32 "Party2PresenceRule"](#), [C33 "Party3PresenceRule"](#), [C34 "Party4PresenceRule"](#), [C35 "Party5PresenceRule"](#), [C43 "SettlementChainGuideline"](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see ["SettlementParties81"](#) on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

- **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.

- **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.

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 "[CashParties38](#)" on page 1354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1355
	DebtorAgent <DbtrAgt>	[0..1]	±		1355
	Creditor <Cdtr>	[0..1]	±		1356
	CreditorAgent <CdtrAgt>	[0..1]	±		1356
	Intermediary <Intrmy>	[0..1]	±		1357

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 "AmountAndDirection96" on page 1058 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1059
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1059
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1059
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1059
	Amount <Amt>	[1..1]	Amount	C2, C7	1060
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1060
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1060
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1061
	ValueDate <ValDt>	[0..1]	±		1061

29.4.14 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts42" on page 1083 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1084
	ChargesFees <ChrgsFees>	[0..1]	±		1085
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1085
	TradeAmount <TradAmt>	[0..1]	±		1085
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1086
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1086
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1086
	LocalTax <LclTax>	[0..1]	±		1087
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1087
	Margin <Mrgn>	[0..1]	±		1087
	Other <Othr>	[0..1]	±		1088
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1088
	ShippingAmount <ShppgAmt>	[0..1]	±		1088
	SpecialConcession <SpclCncssn>	[0..1]	±		1089
	StampDuty <StmpDty>	[0..1]	±		1089
	StockExchangeTax <StockXchgTax>	[0..1]	±		1089
	TransferTax <TrfTax>	[0..1]	±		1090
	TransactionTax <TxTax>	[0..1]	±		1090
	ValueAddedTax <ValAddedTax>	[0..1]	±		1090
	WithholdingTax <WhldgTax>	[0..1]	±		1091
	NetGainLoss <NetGnLoss>	[0..1]	±		1091
	ConsumptionTax <CsmptnTax>	[0..1]	±		1091
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1092
	BookValue <BookVal>	[0..1]	±		1092
	ResearchFee <RsrchFee>	[0..1]	±		1092

29.4.15 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C25 "InvestorCountryCodeRule", C38 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following elements (see "[OtherParties35](#)" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C23	1349
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1350
	StockExchange <StockXchg>	[0..1]	±		1350
	TradeRegulator <TradRgltr>	[0..1]	±		1351
	TripartyAgent <TrptyAgt>	[0..1]	±		1351
	Broker <Brkr>	[0..1]	±		1352

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: [C46 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.036.002.07

SecuritiesFinancingModificationInstruction002V07

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 SecuritiesFinancingModificationInstruction002V07 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	
	TransactionTypeAndModificationAdditionalParameters <TxTpAndModAddtlParams>	[1..1]			857
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		857
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		857
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		858
	Payment <Pmt>	[1..1]	CodeSet		858
	ModificationType <ModTp>	[0..1]	±		858
	CommonIdentification <CmonId>	[0..1]	Text		858
	PoolIdentification <PoolId>	[0..1]	Text		859
	TradeDetails <TradDtls>	[1..1]		C3, C30	859
	TradeDate <TradDt>	[0..1]	±		859
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		860
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C18	860
	InstructionProcessingAdditionalDetails <InstrPrccgAddtlDtls>	[0..1]	Text		860
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C12, C13, C16, C17, C19	860
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]			861
	SettlementQuantity <SttlmQty>	[1..1]	±		862
	AccountOwner <AcctOwnr>	[0..1]	±		862
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		862
	CashAccount <CshAcct>	[0..1]	±		863
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	863
	SecuritiesFinancingAdditionalDetails <SctiesFincgAddtlDtls>	[1..1]			863
	SecuritiesFinancingTradeldentification <SctiesFincgTradId>	[0..1]	Text		866
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		866
	TerminationDate <TermtnDt>	[0..1]	±		866
	RateChangeDate <RateChngDt>	[0..1]	±		866
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		866

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		867
	RateType <RateTp>	[0..1]	±		867
	Revaluation <Rvaltn>	[0..1]	±		867
	LegalFramework <LglFrmwk>	[0..1]	±		867
	InterestComputationMethod <IntrstCmpnMtd>	[0..1]	±		868
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		868
	InterestPayment <IntrstPmt>	[0..1]	Indicator		868
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		868
	RepurchaseRate <RpRate>	[0..1]	±	C28	869
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C28	869
	SecuritiesHaircut <SciesHrcut>	[0..1]	±	C28	869
	ChargesRate <ChrgsRate>	[0..1]	±	C28	870
	PricingRate <PricgRate>	[0..1]	±		870
	Spread <Sprd>	[0..1]	±	C28	870
	TransactionCallDelay <TxCallDely>	[0..1]	Text		871
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		871
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		871
	DealAmount <DealAmt>	[0..1]	±		871
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		872
	ForfeitAmount <FrftAmt>	[0..1]	±		872
	PremiumAmount <PrmAmt>	[0..1]	±		872
	TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>	[0..1]	±		872
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		873
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		873
	SettlementParameters <SttlmParams>	[0..1]	±	C7, C14, C27	873
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C6, C11, C20, C21, C22, C23, C26	875
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C6, C11, C20, C21, C22,	876

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C23, C26	
	OpeningSettlementAmount <OpngSttlmAmt>	[0..1]	±		878
	SupplementaryData <SplmtryData>	[0..*]	±	C29	878

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 AdditionalDetailsGuideline

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.

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.

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 a ISIN code exist. 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.

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 **TransactionTypeAndAdditionalParameters20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		857
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		857
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		858
	Payment <Pmt>	[1..1]	CodeSet		858
	ModificationType <ModTp>	[0..1]	±		858
	CommonIdentification <CmonId>	[0..1]	Text		858
	PoolIdentification <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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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 1856

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 1781

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 "RepurchaseType31Choice" on page 1319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1320

30.4.1.6 CommonIdentification <CmonId>*Presence:* [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 1902

30.4.1.7 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 1902

30.4.2 TradeDetails <TradDtIs>

Presence: [1..1]

Definition: Details of the securities financing deal.

Impacted by: C3 "AdditionalDetailsRule", C30 "TradeDateTimeUTCRule"

TradeDetails <TradDtIs> contains the following **SecuritiesTradeDetails103** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[0..1]	±		859
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		860
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C18	860
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtIs>	[0..1]	Text		860

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.

30.4.2.1 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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

30.4.2.2 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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

30.4.2.3 NumberOfDaysAccrued <NbOfDaysAcrd>*Presence:* [0..1]*Definition:* Number of days on which the interest rate accrues (daily accrual note).*Impacted by:* [C18 "NumberRule"](#)*Datatype:* ["Max3Number"](#) on page 1896**Constraints**

- NumberRule**

If Number is negative, then Sign must be present.

30.4.2.4 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>*Presence:* [0..1]*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.*Datatype:* ["RestrictedFINXMax350Text"](#) on page 1903**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 "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrlId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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 **QuantityAndAccount87** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		862
	AccountOwner <AcctOwnr>	[0..1]	±		862
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		862
	CashAccount <CshAcct>	[0..1]	±		863
	SafekeepingPlace <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 "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

30.4.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "[SecuritiesAccount30](#)" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

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 "[CashAccountIdentification6Choice](#)" on page 1050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C22	1050
Or}	Proprietary <Prtry>	[1..1]	Text		1051

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 "[SafeKeepingPlace4](#)" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

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 48 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		866
	ClosingLegIdentification <ClsLegId>	[0..1]	Text		866
	TerminationDate <TermtnDt>	[0..1]	±		866
	RateChangeDate <RateChngDt>	[0..1]	±		866
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		866
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		867
	RateType <RateTp>	[0..1]	±		867
	Revaluation <Rvaltn>	[0..1]	±		867
	LegalFramework <LglFrmwk>	[0..1]	±		867
	InterestComputationMethod <IntrstCmptnMtd>	[0..1]	±		868
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		868
	InterestPayment <IntrstPmt>	[0..1]	Indicator		868
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		868
	RepurchaseRate <RpRate>	[0..1]	±	C28	869
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C28	869
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C28	869
	ChargesRate <ChrgsRate>	[0..1]	±	C28	870
	PricingRate <PricgRate>	[0..1]	±		870
	Spread <Sprd>	[0..1]	±	C28	870
	TransactionCallDelay <TxCallDely>	[0..1]	Text		871
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		871
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		871
	DealAmount <DealAmt>	[0..1]	±		871
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		872
	ForfeitAmount <FrftAmt>	[0..1]	±		872
	PremiumAmount <PrmAmt>	[0..1]	±		872
	TerminationAmountPerPieceOfCollateral <TermtnAmtPerPcOfColl>	[0..1]	±		872
	TerminationTransactionAmount <TermtnTxAmt>	[0..1]	±		873
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		873

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:* "RestrictedFINXMax52Text" on page 1904**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:* "RestrictedFINXMax16Text" on page 1902**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 "TerminationDate7Choice" on page 1153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1154
Or}	Code <Cd>	[1..1]			1154
{Or	Code <Cd>	[1..1]	CodeSet		1154
Or}	Proprietary <Prtry>	[1..1]	±		1154

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 "RateType67Choice" on page 1296 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1296
Or}	Proprietary <Prtry>	[1..1]	±		1297

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 "RevaluationIndicator4Choice" on page 1304 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1304
Or}	Proprietary <Prtry>	[1..1]	±		1304

30.4.5.9 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see "[LegalFramework4Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1296
Or}	Proprietary <Prtry>	[1..1]	±		1296

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 "[InterestComputationMethodFormat5Choice](#)" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1335
Or}	Proprietary <Prtry>	[1..1]	±		1338

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 1896):

- *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 1896):

- *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 "RateName2" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1444
	RateName <RateNm>	[1..1]	Text		1444

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 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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 "RateOrName2Choice" on page 1341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C45	1341
Or}	RateName <RateNm>	[1..1]	±		1341

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 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

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 1898

30.4.5.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

Presence: [0..1]

Definition: Total number of collateral instructions involved in the transaction.

Datatype: "Exact3NumericText" on page 1898

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 "AmountAndDirection59" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 "AmountAndDirection59" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 "[AmountAndDirection59](#)" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 "[AmountAndDirection59](#)" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 "[AmountAndDirection59](#)" on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 ["AmountAndDirection59"](#) on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

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 ["AmountAndDirection59"](#) on page 1097 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

30.4.5.29 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: ["RestrictedFINXMax140Text"](#) on page 1902

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 elements (see "SettlementDetails172" on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1525
	Priority <Prty>	[0..1]	±		1525
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1525
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1525
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1525
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1526
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1526
	CashClearingSystem <CshClrSys>	[0..1]	±		1526
	TaxCapacity <TaxCpcty>	[0..1]	±		1527
	MarketClientSide <MktClntSd>	[0..1]	±		1527
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1527
	BlockTrade <BlckTrad>	[0..1]	±		1527
	LegalRestrictions <LglRstrctns>	[0..1]	±		1528
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1528
	NettingEligibility <NetgElgblty>	[0..1]	±		1528
	CCPEligibility <CCPElgblty>	[0..1]	±		1528
	Tracking <Trckg>	[0..1]	±		1529
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1529
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1529
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1529

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.

30.4.7 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 "SettlementParties83" on page 1376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1377
	Party1 <Pty1>	[0..1]	±		1378
	Party2 <Pty2>	[0..1]	±		1378
	Party3 <Pty3>	[0..1]	±		1379
	Party4 <Pty4>	[0..1]	±		1379
	Party5 <Pty5>	[0..1]	±		1380

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.

- **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.

- **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.

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 "SettlementParties83" on page 1376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1377
	Party1 <Pty1>	[0..1]	±		1378
	Party2 <Pty2>	[0..1]	±		1378
	Party3 <Pty3>	[0..1]	±		1379
	Party4 <Pty4>	[0..1]	±		1379
	Party5 <Pty5>	[0..1]	±		1380

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.

- **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.

- **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.

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 ["AmountAndDirection66"](#) on page 1095 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1095
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1096
	OriginalCurrencyAndOrderedAmount <OrgnLCyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1096
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1096

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.037.002.06**

PortfolioTransferNotification002V06

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 PortfolioTransferNotification002V06 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	
	Pagination <Pgntn>	[1..1]	±		887
	StatementGeneralDetails <StmntGnlDtls>	[1..1]			888
	CounterpartyPortfolioTransferNotificationReference <CtrPtyPrtlTrfNtfctnRef>	[0..1]	Text		888
	ReportNumber <RptNb>	[0..1]	±		888
	StatementIdentification <StmntId>	[0..1]	Text		888
	StatementDateTime <StmntDtTm>	[1..1]	±		889
	UpdateType <UpdTp>	[0..1]	±		889
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		889
	AccountOwner <AcctOwnr>	[0..1]	±		889
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		890
	TransferNotificationDetails <TrfNtfctnDtls>	[0..*]		C11, C26, C28, C32	890
	NotificationSenderTransactionIdentification <NtfctnSndrTxId>	[0..1]	Text		893
	NotificationReceiverTransactionIdentification <NtfctnRcvrTxId>	[0..1]	Text		893
	CommonIdentification <CmonId>	[0..1]	Text		894
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		894
	Payment <Pmt>	[1..1]	CodeSet		894
	Status <Sts>	[0..1]			894
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		895
Or	PendingProcessing <PdgpPrg>	[1..1]	±		895
Or	Rejected <Rjctd>	[1..1]	±		895
Or}	Proprietary <Prtry>	[1..1]	±		896
	TradeDate <TradDt>	[0..1]	±		896
	SettlementDate <SttlmDt>	[1..1]	±		896
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C19	897
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C13, C14, C16,	897

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C17, C20	
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C25	898
	Reporting <Rptg>	[0..*]	±		900
	QuantityDetails <QtyDtls>	[1..1]			900
	SettlementQuantity <SttlmQty>	[1..1]	±		901
	DenominationChoice <DnmtnChc>	[0..1]	Text		901
	CertificateNumber <CertNb>	[0..*]	±	C18	901
	QuantityBreakdown <QtyBrkdn>	[0..*]	±		902
	SettlementParameters <SttlmParams>	[0..1]	±	C30	902
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]		C7, C12, C21, C22, C23, C24, C29	903
	Depository <Dpstry>	[0..1]	±		904
	Party1 <Pty1>	[0..1]	±		905
	Party2 <Pty2>	[0..1]	±		905
	Party3 <Pty3>	[0..1]	±		906
	Party4 <Pty4>	[0..1]	±		906
	Party5 <Pty5>	[0..1]	±		907
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C7, C12, C21, C22, C23, C24, C29	907
	Depository <Dpstry>	[0..1]	±		909
	Party1 <Pty1>	[0..1]	±		910
	Party2 <Pty2>	[0..1]	±		910
	Party3 <Pty3>	[0..1]	±		910
	Party4 <Pty4>	[0..1]	±		911
	Party5 <Pty5>	[0..1]	±		911
	SettlementAmount <SttlmAmt>	[0..1]	±		912
	OtherAmounts <OthrAmts>	[0..1]			912
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		913

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ChargesFees <ChrgsFees>	[0..1]	±		913
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		914
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		914
	LocalTax <LclTax>	[0..1]	±		914
	Other <Othr>	[0..1]	±		915
	RegulatoryAmount <RgltryAmt>	[0..1]	±		915
	ShippingAmount <ShppgAmt>	[0..1]	±		915
	StampDuty <StmpDty>	[0..1]	±		916
	StockExchangeTax <StockXchgTax>	[0..1]	±		916
	TransferTax <TrfTax>	[0..1]	±		916
	TransactionTax <TxTax>	[0..1]	±		917
	ValueAddedTax <ValAddedTax>	[0..1]	±		917
	WithholdingTax <WhldgTax>	[0..1]	±		917
	ConsumptionTax <CsmptnTax>	[0..1]	±		918
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		918
	OtherBusinessParties <OthrBizPties>	[0..1]		C15	918
	Investor <Invstr>	[0..1]	±		919
	StockExchange <StockXchg>	[0..1]	±		919
	TradeRegulator <TradRgltr>	[0..1]	±		919
	SupplementaryData <SplmtryData>	[0..*]	±	C31	920

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.

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.

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 a ISIN code exist. 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.

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.

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 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1291
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1291

31.4.2 StatementGeneralDetails <StmtGnIDtls>

Presence: [1..1]

Definition: Provides general information on the notification.

StatementGeneralDetails <StmtGnIDtls> contains the following **Statement68** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyPortfolioTransferNotificationReference <CtrPtyPrftlTrfNtfctnRef>	[0..1]	Text		888
	ReportNumber <RptNb>	[0..1]	±		888
	StatementIdentification <StmtId>	[0..1]	Text		888
	StatementDateTime <StmtDtTm>	[1..1]	±		889
	UpdateType <UpdTp>	[0..1]	±		889
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		889

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: "RestrictedFINXMax16Text" on page 1902

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 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1344
Or}	Long <Lng>	[1..1]	Text		1344

31.4.2.3 StatementIdentification <StmtId>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: "RestrictedFINXMax16Text" on page 1902

31.4.2.4 StatementDateTime <StmtDtTm>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <StmtDtTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 "UpdateType16Choice" on page 1297 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1297
Or}	Proprietary <Prtry>	[1..1]	±		1297

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 1896):

- *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 "PartyIdentification156" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "[SecuritiesAccount30](#)" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

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 **SecuritiesTradeDetails114** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotificationSenderTransactionIdentification <NtfctnSndrTxId>	[0..1]	Text		893
	NotificationReceiverTransactionIdentification <NtfctnRcvrTxId>	[0..1]	Text		893
	CommonIdentification <CmonId>	[0..1]	Text		894
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		894
	Payment <Pmt>	[1..1]	CodeSet		894
	Status <Sts>	[0..1]			894
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		895
Or	PendingProcessing <PdgPrg>	[1..1]	±		895
Or	Rejected <Rjctd>	[1..1]	±		895
Or}	Proprietary <Prtry>	[1..1]	±		896
	TradeDate <TradDt>	[0..1]	±		896
	SettlementDate <SttlmDt>	[1..1]	±		896
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C19	897
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C13, C14, C16, C17, C20	897
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C25	898
	Reporting <Rptg>	[0..*]	±		900
	QuantityDetails <QtyDtls>	[1..1]			900
	SettlementQuantity <SttlmQty>	[1..1]	±		901
	DenominationChoice <DnmtnChc>	[0..1]	Text		901
	CertificateNumber <CertNb>	[0..*]	±	C18	901
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		902
	SettlementParameters <SttlmParams>	[0..1]	±	C30	902
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C7, C12, C21, C22, C23, C24, C29	903
	Depository <Dpstry>	[0..1]	±		904
	Party1 <Pty1>	[0..1]	±		905

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		905
	Party3 <Pty3>	[0..1]	±		906
	Party4 <Pty4>	[0..1]	±		906
	Party5 <Pty5>	[0..1]	±		907
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C7, C12, C21, C22, C23, C24, C29	907
	Depository <Dpstry>	[0..1]	±		909
	Party1 <Pty1>	[0..1]	±		910
	Party2 <Pty2>	[0..1]	±		910
	Party3 <Pty3>	[0..1]	±		910
	Party4 <Pty4>	[0..1]	±		911
	Party5 <Pty5>	[0..1]	±		911
	SettlementAmount <SttlmAmt>	[0..1]	±		912
	OtherAmounts <OthrAmts>	[0..1]			912
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		913
	ChargesFees <ChrgsFees>	[0..1]	±		913
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		914
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		914
	LocalTax <LclTax>	[0..1]	±		914
	Other <Othr>	[0..1]	±		915
	RegulatoryAmount <RgltryAmt>	[0..1]	±		915
	ShippingAmount <ShppgAmt>	[0..1]	±		915
	StampDuty <StmpDty>	[0..1]	±		916
	StockExchangeTax <StockXchgTax>	[0..1]	±		916
	TransferTax <TrfTax>	[0..1]	±		916
	TransactionTax <TxTax>	[0..1]	±		917
	ValueAddedTax <ValAddedTax>	[0..1]	±		917
	WithholdingTax <WhldgTax>	[0..1]	±		917
	ConsumptionTax <CsmptnTax>	[0..1]	±		918
	AccruedCapitalisationAmount <AcrdCptlStnAmt>	[0..1]	±		918

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherBusinessParties <OthrBizPties>	[0..1]		C15	918
	Investor <Invstr>	[0..1]	±		919
	StockExchange <StockXchg>	[0..1]	±		919
	TradeRegulator <TradRgltr>	[0..1]	±		919
	SupplementaryData <SplmtryData>	[0..*]	±	C31	920

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: "RestrictedFINXMax16Text" on page 1902

31.4.5.2 NotificationReceiverTransactionIdentification <NtfctnRcvrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the notification receiver.

Datatype: "RestrictedFINXMax16Text" on page 1902

31.4.5.3 CommonIdentification <CmonId>*Presence:* [0..1]*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.*Datatype:* "RestrictedFINXMax16Text" on page 1902**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 1827

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 1781

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	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		895
Or	PendingProcessing <PdgPrcg>	[1..1]	±		895
Or	Rejected <Rjctd>	[1..1]	±		895
Or}	Proprietary <Prtry>	[1..1]	±		896

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 1554 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1554
Or}	Reason <Rsn>	[1..*]			1554
	Code <Cd>	[1..1]			1554
{Or	Code <Cd>	[1..1]	CodeSet		1555
Or}	Proprietary <Prtry>	[1..1]	±		1555
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1555

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 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1552
Or}	Reason <Rsn>	[1..*]			1552
	Code <Cd>	[1..1]			1553
{Or	Code <Cd>	[1..1]	CodeSet		1553
Or}	Proprietary <Prtry>	[1..1]	±		1553
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1553

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 1550 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1550
Or}	Reason <Rsn>	[1..*]			1550
	Code <Cd>	[1..1]			1551
{Or	Code <Cd>	[1..1]	CodeSet		1551
Or}	Proprietary <Prtry>	[1..1]	±		1551
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1552

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 1745 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1745
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1745

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 "[TradeDate9Choice](#)" on page 1157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

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 "SettlementDate20Choice" on page 1156 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1156
Or}	DateCode <DtCd>	[1..1]	±		1157

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 1896

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 "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```

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 "FinancialInstrumentAttributes97" on page 1168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1170
	DayCountBasis <DayCntBsis>	[0..1]	±		1170
	RegistrationForm <RegnForm>	[0..1]	±		1171
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1171
	PaymentStatus <PmtSts>	[0..1]	±		1171
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1171
	ClassificationType <ClssfctnTp>	[0..1]	±		1172
	OptionStyle <OptnStyle>	[0..1]	±		1172
	OptionType <OptnTp>	[0..1]	±		1172
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C3	1172
	CouponDate <CpnDt>	[0..1]	Date		1173
	ExpiryDate <XpryDt>	[0..1]	Date		1173
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1173
	MaturityDate <MtrtyDt>	[0..1]	Date		1173
	IssueDate <IssDt>	[0..1]	Date		1173
	NextCallableDate <NxtClblDt>	[0..1]	Date		1173
	PutableDate <PutblDt>	[0..1]	Date		1174
	DatedDate <DtdDt>	[0..1]	Date		1174
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1174
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1174
	CurrentFactor <CurFctr>	[0..1]	Rate		1174
	NextFactor <NxtFctr>	[0..1]	Rate		1174
	InterestRate <IntrstRate>	[0..1]	Rate		1174
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1174
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1175
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1175
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1175
	PoolNumber <PoolNb>	[0..1]	±		1175
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1175
	CallableIndicator <ClblInd>	[0..1]	Indicator		1176

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1176
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1176
	ExercisePrice <ExrcPric>	[0..1]	±		1176
	SubscriptionPrice <SbcptPric>	[0..1]	±		1177
	ConversionPrice <ConvsPric>	[0..1]	±		1177
	StrikePrice <StrkPric>	[0..1]	±		1177
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1177
	ContractSize <CtrctSz>	[0..1]	±		1178
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C9, C10, C11, C12, C14	1178
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1179

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 "[Reporting8Choice](#)" on page 1300 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1301
Or}	Proprietary <Prtry>	[1..1]	±		1301

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 **Quantity15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		901
	DenominationChoice <DnmtnChc>	[0..1]	Text		901
	CertificateNumber <CertNb>	[0..*]	±	C18	901
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		902

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 "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsVal>	[1..1]	Amount		1197

31.4.5.13.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: "RestrictedFINXMax210Text" on page 1902

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 "SecuritiesCertificate5" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1312
	Issuer <Issr>	[0..1]	Text		1312
	SchemeName <SchmeNm>	[0..1]	Text		1312

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 "[QuantityBreakdown48](#)" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1435
	LotQuantity <LotQty>	[0..1]	±		1436
	LotDateTime <LotDtTm>	[0..1]	±		1436
	LotPrice <LotPric>	[0..1]	±		1436
	TypeOfPrice <TpOfPric>	[0..1]	±		1437

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 "[SettlementDetails103](#)" on page 1453 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1454
	Registration <Regn>	[0..1]			1454
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	±		1454
	LegalRestrictions <LglRstrctns>	[0..1]	±		1455
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1455
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1455
	TaxCapacity <TaxCpcty>	[0..1]	±		1456
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1456

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 **SettlementParties96** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		904
	Party1 <Pty1>	[0..1]	±		905
	Party2 <Pty2>	[0..1]	±		905
	Party3 <Pty3>	[0..1]	±		906
	Party4 <Pty4>	[0..1]	±		906
	Party5 <Pty5>	[0..1]	±		907

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.

- **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.

- **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.

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 "PartyIdentification162" on page 1395 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1396
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1396
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1396
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1397
	LEI <LEI>	[0..1]	IdentifierSet		1397
	AlternateIdentification <AltrnId>	[0..1]	±		1397
	ProcessingDate <PrcgDt>	[0..1]	±		1397
	ProcessingIdentification <PrcgId>	[0..1]	Text		1398
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1398

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 "PartyIdentificationAndAccount176" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

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 "[PartyIdentificationAndAccount176](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

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 "[PartyIdentificationAndAccount176](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

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 ["PartyIdentificationAndAccount176"](#) on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

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 ["PartyIdentificationAndAccount176"](#) on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

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 **SettlementParties96** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		909
	Party1 <Pty1>	[0..1]	±		910
	Party2 <Pty2>	[0..1]	±		910
	Party3 <Pty3>	[0..1]	±		910
	Party4 <Pty4>	[0..1]	±		911
	Party5 <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.

- **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.

- **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.

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 "[PartyIdentification162](#)" on page 1395 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1396
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1396
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1396
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1397
	LEI <LEI>	[0..1]	IdentifierSet		1397
	AlternateIdentification <AltrId>	[0..1]	±		1397
	ProcessingDate <PrcgDt>	[0..1]	±		1397
	ProcessingIdentification <PrcgId>	[0..1]	Text		1398
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1398

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 "[PartyIdentificationAndAccount176](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

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 "[PartyIdentificationAndAccount176](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

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 "[PartyIdentificationAndAccount176](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

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 "[PartyIdentificationAndAccount176](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

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 "[PartyIdentificationAndAccount176](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

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 "[AmountAndDirection57](#)" on page 1099 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1099
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1100

31.4.5.18 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following **OtherAmounts33** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		913
	ChargesFees <ChrgsFees>	[0..1]	±		913
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		914
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		914
	LocalTax <LclTax>	[0..1]	±		914
	Other <Othr>	[0..1]	±		915
	RegulatoryAmount <RgltryAmt>	[0..1]	±		915
	ShippingAmount <ShppgAmt>	[0..1]	±		915
	StampDuty <StmpDty>	[0..1]	±		916
	StockExchangeTax <StockXchgTax>	[0..1]	±		916
	TransferTax <TrfTax>	[0..1]	±		916
	TransactionTax <TxTax>	[0..1]	±		917
	ValueAddedTax <ValAddedTax>	[0..1]	±		917
	WithholdingTax <WhldgTax>	[0..1]	±		917
	ConsumptionTax <CsmptnTax>	[0..1]	±		918
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		918

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 "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

31.4.5.18.3 CountryNationalFederalTax <CtryNtlFdrTax>

Presence: [0..1]

Definition: Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

CountryNationalFederalTax <CtryNtlFdrTax> contains the following elements (see "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

31.4.5.18.4 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

31.4.5.18.9 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

31.4.5.18.10 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

31.4.5.18.12 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

31.4.5.18.13 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

31.4.5.18.15 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 **OtherParties42** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		919
	StockExchange <StockXchg>	[0..1]	±		919
	TradeRegulator <TradRgltr>	[0..1]	±		919

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 "PartyIdentification170" on page 1394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1394
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1394
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1394
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1395
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1395
	LEI <LEI>	[0..1]	IdentifierSet		1395

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 "PartyIdentification157" on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1417
	LEI <LEI>	[0..1]	IdentifierSet		1418

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 "PartyIdentification157" on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1417
	LEI <LEI>	[0..1]	IdentifierSet		1418

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.038.002.07 SecuritiesSettlementTransactionModification Request002V07

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 SecuritiesSettlementTransactionModificationRequest002V07 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]		C35, C53, C62	
	ModifiedTransactionDetails <ModfdTxDtls>	[1..1]		C38, C71	936
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]			938
	TransactionIdentification <TxId>	[1..1]	Text		938
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		938
	Payment <Pmt>	[1..1]	CodeSet		939
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		939
	MarketInfrastructureTransactionIdentification <MktlnfrstrctrTxId>	[0..1]	Text		939
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		939
	OtherTransactionIdentification <OthrTxId>	[0..1]	Text		939
	AccountOwner <AcctOwnr>	[0..1]	±		939
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		940
	TransactionDetails <TxDtls>	[0..1]			940
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C23, C24, C30, C31, C41	941
	TradeDate <TradDt>	[0..1]	±		942
	SettlementDate <SttlmDt>	[1..1]	±		942
	SettlementQuantity <SttlmQty>	[1..1]	±		942
	SettlementAmount <SttlmAmt>	[0..1]	±		942
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C42, C44, C47, C50	943
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C42, C44, C47, C50	944
	Investor <Invstr>	[0..1]	±		945
	UpdateType <UpdTp>	[1..3]			945
{Or	Addition <Addtn>	[1..1]			948

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		949
	Linkages <Lnkgs>	[0..*]	±	C36	950
	TradeDetails <TradDtls>	[0..1]	±	C3, C18, C27, C33, C55, C67, C69	950
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C54	953
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C20, C59	955
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C40, C64	956
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C72	960
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C11, C46, C49, C52	961
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C11, C46, C49, C52	962
	CashParties <CshPties>	[0..1]	±		963
	SettlementAmount <SttlmAmt>	[0..1]	±		963
	OtherAmounts <OthrAmts>	[0..1]	±		963
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C29, C57	964
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		965
	SupplementaryData <SplmtryData>	[0..*]	±	C66	965
Or	Deletion <Deltn>	[1..1]			966
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		967
	Linkages <Lnkgs>	[0..*]	±		968
	TradeDetails <TradDtls>	[0..1]	±	C3, C18, C27, C33, C55, C67, C69	968
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C54	971
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C20, C59	973

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C40, C64	974
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C72	978
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C11, C46, C49, C52	979
	ReceivingSettlementParties <RcvvgSttlmPties>	[0..1]	±	C11, C46, C49, C52	980
	CashParties <CshPties>	[0..1]	±		981
	SettlementAmount <SttlmAmt>	[0..1]	±		981
	OtherAmounts <OthrAmts>	[0..1]	±		981
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C29, C57	982
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		983
	SupplementaryData <SplmtryData>	[0..*]	±	C66	983
Or}	Modification <Mod>	[1..1]			984
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		986
	Linkages <Lnkgs>	[0..*]	±	C36	986
	TradeDetails <TradDtls>	[0..1]	±	C6, C19, C28, C34, C56, C68, C70	986
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C23, C24, C30, C31, C41	989
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C54	990
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C21, C60, C61	992
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C40, C64	994
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C72	997
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C10, C22, C43,	998

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C45, C48, C51, C63	
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C10, C22, C43, C45, C48, C51, C63	999
	CashParties <CshPties>	[0..1]	±		1001
	SettlementAmount <SttlmAmt>	[0..1]	±		1001
	OtherAmounts <OthrAmts>	[0..1]	±		1002
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C29, C57	1003
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		1004
	SupplementaryData <SplmtryData>	[0..*]	±	C66	1004

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.

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.

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 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 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.

C20 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.

C21 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.

C22 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.

C23 DescriptionPresenceRule

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

C24 DescriptionUsageRule

Description must be used alone as the last resort.

C25 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C26 IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C27 InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C28 InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C29 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.

C30 ISINGuideline

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

C31 ISINPresenceRule

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

C32 ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C33 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.

C34 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.

C35 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.

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, then the AccountOwnerTransactionIdentification must be NONREF.

C39 NumberRule

If Number is negative, then Sign must be present.

C40 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).

C41 OtherIdentificationPresenceRule

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

C42 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C43 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C44 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C45 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C46 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C47 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C48 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C49 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C50 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C51 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C52 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C53 PhysicalInstructionDetailsUsageRule

PhysicalInstructionDetails can only be used with free of payment instructions.

This constraint is defined at the MessageDefinition level.

C54 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.

C55 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.

C56 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.

C57 QualifiedForeignIntermediaryRule

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C58 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C59 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.

C60 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.

C61 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.

C62 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.

C63 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.

C64 SettlementDetailsElementsUsageRule

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

C65 ShortLongNumberRule

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C66 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.

C67 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.

C68 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.

C69 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.

C70 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.

C71 TransactionIdentificationPresenceRule

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

C72 VendorPresenceRule

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

C73 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: C38 "NoAccountOwnerTransactionIdentificationRule", C71 "TransactionIdentificationPresenceRule"

ModifiedTransactionDetails <ModfdTxDtls> contains the following **TransactionDetails119** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]			938
	TransactionIdentification <TxId>	[1..1]	Text		938
	SecuritiesMovementType <ScetiesMvmntTp>	[1..1]	CodeSet		938
	Payment <Pmt>	[1..1]	CodeSet		939
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		939
	MarketInfrastructureTransactionIdentification <MktlnfrstrctrTxId>	[0..1]	Text		939
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		939
	OtherTransactionIdentification <OthrTxId>	[0..1]	Text		939
	AccountOwner <AcctOwnr>	[0..1]	±		939
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		940
	TransactionDetails <TxDtls>	[0..1]			940
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C23, C24, C30, C31, C41	941
	TradeDate <TradDt>	[0..1]	±		942
	SettlementDate <SttlmDt>	[1..1]	±		942
	SettlementQuantity <SttlmQty>	[1..1]	±		942
	SettlementAmount <SttlmAmt>	[0..1]	±		942
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C42, C44, C47, C50	943
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C42, C44, C47, C50	944
	Investor <Invstr>	[0..1]	±		945

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 **SettlementTypeAndIdentification22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		938
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		938
	Payment <Pmt>	[1..1]	CodeSet		939

32.4.1.1.1 TransactionIdentification <Txld>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: "RestrictedFINXMax16Text" on page 1902

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 1827

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 1781

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

32.4.1.6 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification156](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

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 "[SecuritiesAccount30](#)" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

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 **TransactionDetails120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C23, C24, C30, C31, C41	941
	TradeDate <TradDt>	[0..1]	±		942
	SettlementDate <SttlmDt>	[1..1]	±		942
	SettlementQuantity <SttlmQty>	[1..1]	±		942
	SettlementAmount <SttlmAmt>	[0..1]	±		942
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C42, C44, C47, C50	943
	ReceivingSettlementParties <RcvSttlmPties>	[0..1]	±	C42, C44, C47, C50	944
	Investor <Invstr>	[0..1]	±		945

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: C23 "DescriptionPresenceRule", C24 "DescriptionUsageRule", C30 "ISINGuideline", C31 "ISINPresenceRule", C41 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrlId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```

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 "[TradeDate9Choice](#)" on page 1157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

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 "[SettlementDate20Choice](#)" on page 1156 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1156
Or}	DateCode <DtCd>	[1..1]	±		1157

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 "[Quantity10Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

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 "AmountAndDirection67" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1094
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1095
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1095

32.4.1.8.6 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C42 "Party2PresenceRule", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties90" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1389
	Identification <Id>	[1..1]			1389
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1389
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1389
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390
	ProcessingIdentification <PrctlId>	[0..1]	Text		1390
	Party1 <Pty1>	[0..1]	±		1390
	Party2 <Pty2>	[0..1]	±		1390
	Party3 <Pty3>	[0..1]	±		1391
	Party4 <Pty4>	[0..1]	±		1391
	Party5 <Pty5>	[0..1]	±		1391

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: C42 "Party2PresenceRule", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties90" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1389
	Identification <Id>	[1..1]			1389
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1389
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1389
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390
	ProcessingIdentification <PrcgId>	[0..1]	Text		1390
	Party1 <Pty1>	[0..1]	±		1390
	Party2 <Pty2>	[0..1]	±		1390
	Party3 <Pty3>	[0..1]	±		1391
	Party4 <Pty4>	[0..1]	±		1391
	Party5 <Pty5>	[0..1]	±		1391

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 "[PartyIdentification170](#)" on page 1394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1394
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1394
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1394
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1395
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1395
	LEI <LEI>	[0..1]	IdentifierSet		1395

32.4.2 UpdateType <UpdTp>

Presence: [1..3]

Definition: Specifies the type of update requested.

UpdateType <UpdTp> contains one of the following **UpdateType30Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Addition <Addtn>	[1..1]			948
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		949
	Linkages <Lnkgs>	[0..*]	±	C36	950
	TradeDetails <TradDtls>	[0..1]	±	C3, C18, C27, C33, C55, C67, C69	950
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C54	953
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C20, C59	955
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C40, C64	956
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C72	960
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C11, C46, C49, C52	961
	ReceivingSettlementParties <RcvSttlmPties>	[0..1]	±	C11, C46, C49, C52	962
	CashParties <CshPties>	[0..1]	±		963
	SettlementAmount <SttlmAmt>	[0..1]	±		963
	OtherAmounts <OthrAmts>	[0..1]	±		963
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C29, C57	964
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		965
	SupplementaryData <SplmtryData>	[0..*]	±	C66	965
Or	Deletion <Deltn>	[1..1]			966
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		967
	Linkages <Lnkgs>	[0..*]	±		968
	TradeDetails <TradDtls>	[0..1]	±	C3, C18, C27, C33, C55, C67, C69	968

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C54	971
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C20, C59	973
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C40, C64	974
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C72	978
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C11, C46, C49, C52	979
	ReceivingSettlementParties <RcvrgSttlmPties>	[0..1]	±	C11, C46, C49, C52	980
	CashParties <CshPties>	[0..1]	±		981
	SettlementAmount <SttlmAmt>	[0..1]	±		981
	OtherAmounts <OthrAmts>	[0..1]	±		981
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C29, C57	982
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		983
	SupplementaryData <SplmtryData>	[0..*]	±	C66	983
Or}	Modification <Mod>	[1..1]			984
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		986
	Linkages <Lnkgs>	[0..*]	±	C36	986
	TradeDetails <TradDtls>	[0..1]	±	C6, C19, C28, C34, C56, C68, C70	986
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C23, C24, C30, C31, C41	989
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C54	990
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C21, C60, C61	992
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C40, C64	994

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C72	997
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C10, C22, C43, C45, C48, C51, C63	998
	ReceivingSettlementParties <RcvrgSttlmPties>	[0..1]	±	C10, C22, C43, C45, C48, C51, C63	999
	CashParties <CshPties>	[0..1]	±		1001
	SettlementAmount <SttlmAmt>	[0..1]	±		1001
	OtherAmounts <OthrAmts>	[0..1]	±		1002
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C29, C57	1003
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		1004
	SupplementaryData <SplmtryData>	[0..*]	±	C66	1004

32.4.2.1 Addition <Addtn>

Presence: [1..1]

Definition: Addition of information to the securities transaction.

Addition <Addtn> contains the following **SecuritiesSettlementTransactionDetails41** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		949
	Linkages <Lnkgs>	[0..*]	±	C36	950
	TradeDetails <TradDtls>	[0..1]	±	C3, C18, C27, C33, C55, C67, C69	950
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C54	953
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C20, C59	955
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C40, C64	956
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C72	960
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C11, C46, C49, C52	961
	ReceivingSettlementParties <RcvGSttlmPties>	[0..1]	±	C11, C46, C49, C52	962
	CashParties <CshPties>	[0..1]	±		963
	SettlementAmount <SttlmAmt>	[0..1]	±		963
	OtherAmounts <OthrAmts>	[0..1]	±		963
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C29, C57	964
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		965
	SupplementaryData <SplmtryData>	[0..*]	±	C66	965

32.4.2.1.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [0..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see ["SettlementTypeAndAdditionalParameters17"](#) on page 1289 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1289
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1289
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1290

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: [C36 "LinkedQuantityRule"](#)

Linkages <Lnkgs> contains the following elements (see ["Linkages48"](#) on page 1328 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C23	1328
	MessageNumber <MsgNb>	[0..1]	±	C19	1329
	Reference <Ref>	[1..1]	±		1329
	LinkedQuantity <LkdQty>	[0..1]	±		1329

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"](#), [C18 "CurrencyToBuyOrSellRule"](#), [C27 "InvestorCapacityRule"](#), [C33 "LateDeliveryDateRule"](#), [C55 "PlaceOfTradeRule"](#), [C67 "TradeDateGuideline"](#), [C69 "TradeDateTimeUTCRule"](#)

TradeDetails <TradDtls> contains the following elements (see "[SecuritiesTradeDetails109](#)" on page 1247 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1249
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1249
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1249
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1249
	TradeDate <TradDt>	[0..1]	±		1249
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1250
	DealPrice <DealPric>	[0..1]	±		1250
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C29	1250
	OpeningClosing <OpngClsg>	[0..1]	±		1251
	Reporting <Rptg>	[0..*]	±		1251
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1251
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1251
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1252
	TypeOfPrice <TpOfPric>	[0..1]	±		1252
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1252
	MatchingStatus <MtchgSts>	[0..1]	±		1252
	AffirmationStatus <AffirmSts>	[0..1]	±		1253
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1253
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1253

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.

- **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", C54 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes97" on page 1168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1170
	DayCountBasis <DayCntBsis>	[0..1]	±		1170
	RegistrationForm <RegnForm>	[0..1]	±		1171
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1171
	PaymentStatus <PmtSts>	[0..1]	±		1171
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1171
	ClassificationType <ClssfctnTp>	[0..1]	±		1172
	OptionStyle <OptnStyle>	[0..1]	±		1172
	OptionType <OptnTp>	[0..1]	±		1172
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C3	1172
	CouponDate <CpnDt>	[0..1]	Date		1173
	ExpiryDate <XpryDt>	[0..1]	Date		1173
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1173
	MaturityDate <MtrtyDt>	[0..1]	Date		1173
	IssueDate <IssDt>	[0..1]	Date		1173
	NextCallableDate <NxtClblDt>	[0..1]	Date		1173
	PutableDate <PutblDt>	[0..1]	Date		1174
	DatedDate <DtdDt>	[0..1]	Date		1174
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1174
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1174
	CurrentFactor <CurFctr>	[0..1]	Rate		1174
	NextFactor <NxtFctr>	[0..1]	Rate		1174
	InterestRate <IntrstRate>	[0..1]	Rate		1174
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1174
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1175
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1175
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1175
	PoolNumber <PoolNb>	[0..1]	±		1175
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1175
	CallableIndicator <ClblInd>	[0..1]	Indicator		1176

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1176
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1176
	ExercisePrice <ExrcPric>	[0..1]	±		1176
	SubscriptionPrice <SbcptPric>	[0..1]	±		1177
	ConversionPrice <ConvsPric>	[0..1]	±		1177
	StrikePrice <StrkPric>	[0..1]	±		1177
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1177
	ContractSize <CtrctSz>	[0..1]	±		1178
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C9, C10, C11, C12, C14	1178
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1179

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: C20 "DenominationRule", C59 "SafekeepingPlaceGuideline"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see "QuantityAndAccount93" on page 1036 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1037
	AccountOwner <AcctOwnr>	[0..1]	±		1037
	CashAccount <CshAcct>	[0..1]	±		1037
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1038
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1038

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.

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", C40 "OpeningClosingUsageRule", C64 "SettlementDetailsElementsUsageRule"

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails179" on page 1472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1476
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1476
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1476
	CCPEligibility <CCPElgbly>	[0..1]	±		1477
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1477
	CashClearingSystem <CshClrSys>	[0..1]	±		1477
	ExposureType <XpsrTp>	[0..1]	±		1477
	FXStandingInstruction <FxStglInstr>	[0..1]	±		1478
	MarketClientSide <MktClntSd>	[0..1]	±		1478
	NettingEligibility <NetgElgbly>	[0..1]	±		1478
	Registration <Regn>	[0..1]			1478
{Or	Code <Cd>	[1..1]	CodeSet		1479
Or}	Proprietary <Prtry>	[1..1]	±		1479
	LegalRestrictions <LglRstrctns>	[0..1]	±		1479
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1479
	TaxCapacity <TaxCpcty>	[0..1]	±		1480
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1480
	Tracking <Trckg>	[0..1]	±		1480
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1480
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1481
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1481
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1481
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1481
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1482

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: C72 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following elements (see "StandingSettlementInstruction17" on page 1542 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1543
	Counterparty <CtrPty>	[1..1]	±		1543
	Vendor <Vndr>	[0..1]	±		1543
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	1543
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	1545

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", C46 "Party3PresenceRule", C49 "Party4PresenceRule", C52 "Party5PresenceRule"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties92" on page 1385 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1386
	Party3 <Pty3>	[0..1]	±		1386
	Party4 <Pty4>	[0..1]	±		1386
	Party5 <Pty5>	[0..1]	±		1387

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.

- **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", C46 "Party3PresenceRule", C49 "Party4PresenceRule", C52 "Party5PresenceRule"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties92" on page 1385 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1386
	Party3 <Pty3>	[0..1]	±		1386
	Party4 <Pty4>	[0..1]	±		1386
	Party5 <Pty5>	[0..1]	±		1387

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.

- **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 "[CashParties38](#)" on page 1354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1355
	DebtorAgent <DbtrAgt>	[0..1]	±		1355
	Creditor <Cdtr>	[0..1]	±		1356
	CreditorAgent <CdtrAgt>	[0..1]	±		1356
	Intermediary <Intrmy>	[0..1]	±		1357

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 "[AmountAndDirection101](#)" on page 1055 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1056
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1056
	BrokerageAmountIndicator <BrkrgeAmtInd>	[0..1]	Indicator		1056
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1056
	Amount <Amt>	[0..1]	Amount	C2, C7	1057
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1057
	OriginalCurrencyAndOrderedAmount <OrgnICcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1057
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1058
	ValueDate <ValDt>	[0..1]	±		1058

32.4.2.1.12 OtherAmounts <OthrAmts>*Presence:* [0..1]*Definition:* Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts43" on page 1073 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1074
	ChargesFees <ChrgsFees>	[0..1]	±		1075
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1075
	TradeAmount <TradAmt>	[0..1]	±		1075
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1076
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1076
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1076
	LocalTax <LclTax>	[0..1]	±		1077
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1077
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1077
	Margin <Mrgn>	[0..1]	±		1078
	Other <Othr>	[0..1]	±		1078
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1078
	ShippingAmount <ShppgAmt>	[0..1]	±		1079
	SpecialConcession <SpclCncssn>	[0..1]	±		1079
	StampDuty <StrmpDty>	[0..1]	±		1079
	StockExchangeTax <StockXchgTax>	[0..1]	±		1080
	TransferTax <TrfTax>	[0..1]	±		1080
	TransactionTax <TxTax>	[0..1]	±		1080
	ValueAddedTax <ValAddedTax>	[0..1]	±		1081
	WithholdingTax <WhldgTax>	[0..1]	±		1081
	NetGainLoss <NetGnLoss>	[0..1]	±		1081
	ConsumptionTax <CsmptnTax>	[0..1]	±		1082
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1082
	ResearchFee <RsrchFee>	[0..1]	±		1082

32.4.2.1.13 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C29 "InvestorCountryCodeRule", C57 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following elements (see "OtherParties35" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C23	1349
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1350
	StockExchange <StockXchg>	[0..1]	±		1350
	TradeRegulator <TradRgltr>	[0..1]	±		1351
	TripartyAgent <TrptyAgt>	[0..1]	±		1351
	Broker <Brkr>	[0..1]	±		1352

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 elements (see "RegistrationParameters7" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1238
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1239
	RegistrarAccount <RegarAcct>	[0..1]	Text		1239
	CertificateNumber <CertNb>	[0..*]	±	C28	1239

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: C66 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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 **SecuritiesSettlementTransactionDetails42** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		967
	Linkages <Lnkgs>	[0..*]	±		968
	TradeDetails <TradDtls>	[0..1]	±	C3, C18, C27, C33, C55, C67, C69	968
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C54	971
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C20, C59	973
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C40, C64	974
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C72	978
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C11, C46, C49, C52	979
	ReceivingSettlementParties <RcvSttlmPties>	[0..1]	±	C11, C46, C49, C52	980
	CashParties <CshPties>	[0..1]	±		981
	SettlementAmount <SttlmAmt>	[0..1]	±		981
	OtherAmounts <OthrAmts>	[0..1]	±		981
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C29, C57	982
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		983
	SupplementaryData <SplmtryData>	[0..*]	±	C66	983

32.4.2.2.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [0..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see "SettlementTypeAndAdditionalParameters17" on page 1289 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1289
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1289
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1290

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 "Linkages49" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±		1327

32.4.2.2.3 TradeDetails <TradDtls>

Presence: [0..1]

Definition: Details of the trade.

Impacted by: C3 "AdditionalDetailsRule", C18 "CurrencyToBuyOrSellRule", C27 "InvestorCapacityRule", C33 "LateDeliveryDateRule", C55 "PlaceOfTradeRule", C67 "TradeDateGuideline", C69 "TradeDateTimeUTCRule"

TradeDetails <TradDtls> contains the following elements (see "[SecuritiesTradeDetails109](#)" on page 1247 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1249
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1249
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1249
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1249
	TradeDate <TradDt>	[0..1]	±		1249
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1250
	DealPrice <DealPric>	[0..1]	±		1250
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C29	1250
	OpeningClosing <OpngClsg>	[0..1]	±		1251
	Reporting <Rptg>	[0..*]	±		1251
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1251
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1251
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1252
	TypeOfPrice <TpOfPric>	[0..1]	±		1252
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1252
	MatchingStatus <MtchgSts>	[0..1]	±		1252
	AffirmationStatus <AffirmSts>	[0..1]	±		1253
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1253
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1253

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.

- **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", C54 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes97" on page 1168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1170
	DayCountBasis <DayCntBsis>	[0..1]	±		1170
	RegistrationForm <RegnForm>	[0..1]	±		1171
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1171
	PaymentStatus <PmtSts>	[0..1]	±		1171
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1171
	ClassificationType <ClssfctnTp>	[0..1]	±		1172
	OptionStyle <OptnStyle>	[0..1]	±		1172
	OptionType <OptnTp>	[0..1]	±		1172
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C3	1172
	CouponDate <CpnDt>	[0..1]	Date		1173
	ExpiryDate <XpryDt>	[0..1]	Date		1173
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1173
	MaturityDate <MtrtyDt>	[0..1]	Date		1173
	IssueDate <IssDt>	[0..1]	Date		1173
	NextCallableDate <NxtClblDt>	[0..1]	Date		1173
	PutableDate <PutblDt>	[0..1]	Date		1174
	DatedDate <DtdDt>	[0..1]	Date		1174
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1174
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1174
	CurrentFactor <CurFctr>	[0..1]	Rate		1174
	NextFactor <NxtFctr>	[0..1]	Rate		1174
	InterestRate <IntrstRate>	[0..1]	Rate		1174
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1174
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1175
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1175
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1175
	PoolNumber <PoolNb>	[0..1]	±		1175
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1175
	CallableIndicator <ClblInd>	[0..1]	Indicator		1176

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1176
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1176
	ExercisePrice <ExrcPric>	[0..1]	±		1176
	SubscriptionPrice <SbcptPric>	[0..1]	±		1177
	ConversionPrice <ConvsPric>	[0..1]	±		1177
	StrikePrice <StrkPric>	[0..1]	±		1177
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1177
	ContractSize <CtrctSz>	[0..1]	±		1178
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C9, C10, C11, C12, C14	1178
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1179

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: C20 "DenominationRule", C59 "SafekeepingPlaceGuideline"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see "QuantityAndAccount93" on page 1036 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1037
	AccountOwner <AcctOwnr>	[0..1]	±		1037
	CashAccount <CshAcct>	[0..1]	±		1037
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1038
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1038

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.

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", C40 "OpeningClosingUsageRule", C64 "SettlementDetailsElementsUsageRule"

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails179" on page 1472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1476
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1476
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1476
	CCPEligibility <CCPElgbly>	[0..1]	±		1477
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1477
	CashClearingSystem <CshClrSys>	[0..1]	±		1477
	ExposureType <XpsrTp>	[0..1]	±		1477
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1478
	MarketClientSide <MktClntSd>	[0..1]	±		1478
	NettingEligibility <NetgElgbly>	[0..1]	±		1478
	Registration <Regn>	[0..1]			1478
{Or	Code <Cd>	[1..1]	CodeSet		1479
Or}	Proprietary <Prtry>	[1..1]	±		1479
	LegalRestrictions <LglRstrctns>	[0..1]	±		1479
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1479
	TaxCapacity <TaxCpcty>	[0..1]	±		1480
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1480
	Tracking <Trckg>	[0..1]	±		1480
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1480
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1481
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1481
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1481
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1481
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1482

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.

32.4.2.2.7 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: C72 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following elements (see "StandingSettlementInstruction17" on page 1542 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1543
	Counterparty <CtrPty>	[1..1]	±		1543
	Vendor <Vndr>	[0..1]	±		1543
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	1543
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	1545

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", C46 "Party3PresenceRule", C49 "Party4PresenceRule", C52 "Party5PresenceRule"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties92" on page 1385 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1386
	Party3 <Pty3>	[0..1]	±		1386
	Party4 <Pty4>	[0..1]	±		1386
	Party5 <Pty5>	[0..1]	±		1387

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.

- **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", C46 "Party3PresenceRule", C49 "Party4PresenceRule", C52 "Party5PresenceRule"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties92" on page 1385 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1386
	Party3 <Pty3>	[0..1]	±		1386
	Party4 <Pty4>	[0..1]	±		1386
	Party5 <Pty5>	[0..1]	±		1387

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.

- **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 "[CashParties38](#)" on page 1354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1355
	DebtorAgent <DbtrAgt>	[0..1]	±		1355
	Creditor <Cdtr>	[0..1]	±		1356
	CreditorAgent <CdtrAgt>	[0..1]	±		1356
	Intermediary <Intrmy>	[0..1]	±		1357

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 "[AmountAndDirection101](#)" on page 1055 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1056
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1056
	BrokerageAmountIndicator <BrkrGamtInd>	[0..1]	Indicator		1056
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1056
	Amount <Amt>	[0..1]	Amount	C2, C7	1057
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1057
	OriginalCurrencyAndOrderedAmount <OrgnICcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1057
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1058
	ValueDate <ValDt>	[0..1]	±		1058

32.4.2.2.12 OtherAmounts <OthrAmts>*Presence:* [0..1]*Definition:* Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts43" on page 1073 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1074
	ChargesFees <ChrgsFees>	[0..1]	±		1075
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1075
	TradeAmount <TradAmt>	[0..1]	±		1075
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1076
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1076
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1076
	LocalTax <LclTax>	[0..1]	±		1077
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1077
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1077
	Margin <Mrgn>	[0..1]	±		1078
	Other <Othr>	[0..1]	±		1078
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1078
	ShippingAmount <ShppgAmt>	[0..1]	±		1079
	SpecialConcession <SpclCncssn>	[0..1]	±		1079
	StampDuty <StrmpDty>	[0..1]	±		1079
	StockExchangeTax <StockXchgTax>	[0..1]	±		1080
	TransferTax <TrfTax>	[0..1]	±		1080
	TransactionTax <TxTax>	[0..1]	±		1080
	ValueAddedTax <ValAddedTax>	[0..1]	±		1081
	WithholdingTax <WhldgTax>	[0..1]	±		1081
	NetGainLoss <NetGnLoss>	[0..1]	±		1081
	ConsumptionTax <CsmptnTax>	[0..1]	±		1082
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1082
	ResearchFee <RsrchFee>	[0..1]	±		1082

32.4.2.2.13 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C29 "InvestorCountryCodeRule", C57 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following elements (see "OtherParties35" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C23	1349
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1350
	StockExchange <StockXchg>	[0..1]	±		1350
	TradeRegulator <TradRgltr>	[0..1]	±		1351
	TripartyAgent <TrptyAgt>	[0..1]	±		1351
	Broker <Brkr>	[0..1]	±		1352

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 elements (see "RegistrationParameters7" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1238
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1239
	RegistrarAccount <RegarAcct>	[0..1]	Text		1239
	CertificateNumber <CertNb>	[0..*]	±	C28	1239

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: C66 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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 **SecuritiesSettlementTransactionDetails43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		986
	Linkages <Lnkgs>	[0..*]	±	C36	986
	TradeDetails <TradDtls>	[0..1]	±	C6, C19, C28, C34, C56, C68, C70	986
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C23, C24, C30, C31, C41	989
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C54	990
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C21, C60, C61	992
	SettlementParameters <SttlmParams>	[0..1]	±	C12, C40, C64	994
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C72	997
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C10, C22, C43, C45, C48, C51, C63	998
	ReceivingSettlementParties <RcvrgSttlmPties>	[0..1]	±	C10, C22, C43, C45, C48, C51, C63	999
	CashParties <CshPties>	[0..1]	±		1001
	SettlementAmount <SttlmAmt>	[0..1]	±		1001
	OtherAmounts <OthrAmts>	[0..1]	±		1002
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C29, C57	1003
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]	±		1004
	SupplementaryData <SplmtryData>	[0..*]	±	C66	1004

32.4.2.3.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>*Presence:* [0..1]*Definition:* Provides settlement type and identification information.**SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>** contains the following elements (see ["SettlementTypeAndAdditionalParameters18"](#) on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <ScetiesMvmntTp>	[0..1]	CodeSet		1288
	Payment <Pmt>	[0..1]	CodeSet		1288
	CommonIdentification <CmonId>	[0..1]	Text		1289
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1289
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1289

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:* [C36 "LinkedQuantityRule"](#)**Linkages <Lnkgs>** contains the following elements (see ["Linkages48"](#) on page 1328 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C23	1328
	MessageNumber <MsgNb>	[0..1]	±	C19	1329
	Reference <Ref>	[1..1]	±		1329
	LinkedQuantity <LkdQty>	[0..1]	±		1329

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"](#), [C19 "CurrencyToBuyOrSellRule"](#), [C28 "InvestorCapacityRule"](#), [C34 "LateDeliveryDateRule"](#), [C56 "PlaceOfTradeRule"](#), [C68 "TradeDateGuideline"](#), [C70 "TradeDateTimeUTCRule"](#)

TradeDetails <TradDtIs> contains the following elements (see "[SecuritiesTradeDetails110](#)" on page 1239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1242
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1242
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1242
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1242
	TradeDate <TradDt>	[0..1]	±		1242
	SettlementDate <SttlmDt>	[0..1]	±		1243
	LateDeliveryDate <LateDlrvyDt>	[0..1]	±		1243
	DealPrice <DealPric>	[0..1]	±		1243
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C29	1244
	OpeningClosing <OpngClsg>	[0..1]	±		1244
	Reporting <Rptg>	[0..*]	±		1244
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1244
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1245
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1245
	TypeOfPrice <TpOfPric>	[0..1]	±		1245
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1245
	MatchingStatus <MtchgSts>	[0..1]	±		1246
	AffirmationStatus <AffirmSts>	[0..1]	±		1246
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		1246
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrccgAddtlDtIs>	[0..1]	Text		1246

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.

- **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: C23 "DescriptionPresenceRule", C24 "DescriptionUsageRule", C30 "ISINGuideline", C31 "ISINPresenceRule", C41 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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", C54 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes97" on page 1168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1170
	DayCountBasis <DayCntBsis>	[0..1]	±		1170
	RegistrationForm <RegnForm>	[0..1]	±		1171
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1171
	PaymentStatus <PmtSts>	[0..1]	±		1171
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1171
	ClassificationType <ClssfctnTp>	[0..1]	±		1172
	OptionStyle <OptnStyle>	[0..1]	±		1172
	OptionType <OptnTp>	[0..1]	±		1172
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C3	1172
	CouponDate <CpnDt>	[0..1]	Date		1173
	ExpiryDate <XpryDt>	[0..1]	Date		1173
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1173
	MaturityDate <MtrtyDt>	[0..1]	Date		1173
	IssueDate <IssDt>	[0..1]	Date		1173
	NextCallableDate <NxtClblDt>	[0..1]	Date		1173
	PutableDate <PutblDt>	[0..1]	Date		1174
	DatedDate <DtdDt>	[0..1]	Date		1174
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1174
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1174
	CurrentFactor <CurFctr>	[0..1]	Rate		1174
	NextFactor <NxtFctr>	[0..1]	Rate		1174
	InterestRate <IntrstRate>	[0..1]	Rate		1174
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1174
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1175
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1175
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1175
	PoolNumber <PoolNb>	[0..1]	±		1175
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1175
	CallableIndicator <ClblInd>	[0..1]	Indicator		1176

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1176
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1176
	ExercisePrice <ExrcPric>	[0..1]	±		1176
	SubscriptionPrice <SbcptPric>	[0..1]	±		1177
	ConversionPrice <ConvsPric>	[0..1]	±		1177
	StrikePrice <StrkPric>	[0..1]	±		1177
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1177
	ContractSize <CtrctSz>	[0..1]	±		1178
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C9, C10, C11, C12, C14	1178
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1179

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: C21 "DenominationRule", C60 "SafekeepingPlaceGuideline", C61 "SafekeepingPlaceRule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see "QuantityAndAccount94" on page 1033 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[0..1]	±		1034
	DenominationChoice <DnmtnChc>	[0..1]	Text		1034
	AccountOwner <AcctOwnr>	[0..1]	±		1035
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1035
	CashAccount <CshAcct>	[0..1]	±		1035
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1035
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1036

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.

- **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", C40 "OpeningClosingUsageRule", C64 "SettlementDetailsElementsUsageRule"**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails179" on page 1472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <ScitiesTxTp>	[0..1]	±		1476
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1476
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1476
	CCPEligibility <CCPElgbly>	[0..1]	±		1477
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1477
	CashClearingSystem <CshClrSys>	[0..1]	±		1477
	ExposureType <XpsrTp>	[0..1]	±		1477
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1478
	MarketClientSide <MktClntSd>	[0..1]	±		1478
	NettingEligibility <NetgElgbly>	[0..1]	±		1478
	Registration <Regn>	[0..1]			1478
{Or	Code <Cd>	[1..1]	CodeSet		1479
Or}	Proprietary <Prtry>	[1..1]	±		1479
	LegalRestrictions <LglRstrctns>	[0..1]	±		1479
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1479
	TaxCapacity <TaxCpcty>	[0..1]	±		1480
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1480
	Tracking <Trckg>	[0..1]	±		1480
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1480
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1481
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1481
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1481
	SecuritiesSubBalanceType <ScitiesSubBalTp>	[0..1]	±		1481
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1482

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: C72 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following elements (see "StandingSettlementInstruction17" on page 1542 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1543
	Counterparty <CtrPty>	[1..1]	±		1543
	Vendor <Vndr>	[0..1]	±		1543
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	1543
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	1545

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 <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C10 "BookTransferGuideline", C22 "DepositoryGuideline", C43 "Party2PresenceRule", C45 "Party3PresenceRule", C48 "Party4PresenceRule", C51 "Party5PresenceRule", C63 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties81" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

- **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.

- **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.

32.4.2.3.10 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C10 "BookTransferGuideline", C22 "DepositoryGuideline", C43 "Party2PresenceRule", C45 "Party3PresenceRule", C48 "Party4PresenceRule", C51 "Party5PresenceRule", C63 "SettlementChainGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties81" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

- **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.

- **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.

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 "[CashParties38](#)" on page 1354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1355
	DebtorAgent <DbtrAgt>	[0..1]	±		1355
	Creditor <Cdtr>	[0..1]	±		1356
	CreditorAgent <CdtrAgt>	[0..1]	±		1356
	Intermediary <Intrmy>	[0..1]	±		1357

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 "AmountAndDirection101" on page 1055 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1056
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1056
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1056
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1056
	Amount <Amt>	[0..1]	Amount	C2, C7	1057
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1057
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1057
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1058
	ValueDate <ValDt>	[0..1]	±		1058

32.4.2.3.13 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts43" on page 1073 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1074
	ChargesFees <ChrgsFees>	[0..1]	±		1075
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1075
	TradeAmount <TradAmt>	[0..1]	±		1075
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1076
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1076
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1076
	LocalTax <LclTax>	[0..1]	±		1077
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1077
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1077
	Margin <Mrgn>	[0..1]	±		1078
	Other <Othr>	[0..1]	±		1078
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1078
	ShippingAmount <ShppgAmt>	[0..1]	±		1079
	SpecialConcession <SpclCncssn>	[0..1]	±		1079
	StampDuty <StrmpDty>	[0..1]	±		1079
	StockExchangeTax <StockXchgTax>	[0..1]	±		1080
	TransferTax <TrfTax>	[0..1]	±		1080
	TransactionTax <TxTax>	[0..1]	±		1080
	ValueAddedTax <ValAddedTax>	[0..1]	±		1081
	WithholdingTax <WhldgTax>	[0..1]	±		1081
	NetGainLoss <NetGnLoss>	[0..1]	±		1081
	ConsumptionTax <CsmptnTax>	[0..1]	±		1082
	AccruedCapitalisationAmount <AcrdCptlstrnAmt>	[0..1]	±		1082
	ResearchFee <RsrchFee>	[0..1]	±		1082

32.4.2.3.14 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C29 "InvestorCountryCodeRule", C57 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following elements (see "OtherParties35" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C23	1349
	QualifiedForeignIntermediary <QlfdFrgrnIntrmy>	[0..1]	±		1350
	StockExchange <StockXchg>	[0..1]	±		1350
	TradeRegulator <TradRgltr>	[0..1]	±		1351
	TripartyAgent <TrptyAgt>	[0..1]	±		1351
	Broker <Brkr>	[0..1]	±		1352

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 elements (see "RegistrationParameters7" on page 1238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1238
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1239
	RegistrarAccount <RegarAcct>	[0..1]	Text		1239
	CertificateNumber <CertNb>	[0..*]	±	C28	1239

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: C66 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.039.002.04

SecuritiesSettlementTransactionModification RequestStatusAdvice002V04

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 SecuritiesSettlementTransactionModificationRequestStatusAdvice002V04 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]			
	ModificationRequestReference <ModReqRef>	[1..1]	±		1010
	AccountOwner <AcctOwnr>	[0..1]	±		1010
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1011
	TransactionIdentification <TxId>	[0..1]		C1, C13	1011
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1012
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1012
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1012
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1012
	OtherIdentification <OthrId>	[0..1]	Text		1012
	ModificationProcessingStatus <ModPrdgSts>	[1..1]	±		1012
	TransactionDetails <TxDtls>	[0..1]			1013
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C11, C12, C14	1014
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1015
	Payment <Pmt>	[1..1]	CodeSet		1015
	SettlementQuantity <SttlmQty>	[1..1]	±		1016
	SettlementAmount <SttlmAmt>	[0..1]	±		1016
	SettlementDate <SttlmDt>	[1..1]	±		1016
	TradeDate <TradDt>	[0..1]	±		1017
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C15, C16, C17, C18	1017
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C15, C16, C17, C18	1018
	Investor <Invstr>	[0..1]	±		1019
	SupplementaryData <SplmtryData>	[0..*]	±	C19	1019

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 a ISIN code exist. 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 elements (see "[Identification16](#)" on [page 1283](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1283

33.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification109" on page 1406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1406
	LEI <LEI>	[0..1]	IdentifierSet		1407

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 "SecuritiesAccount30" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

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 **TransactionIdentifications37** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1012
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1012
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1012
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1012
	OtherIdentification <OthrId>	[0..1]	Text		1012

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: "RestrictedFINXMax16Text" on page 1902

33.4.4.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

33.4.4.4 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: "RestrictedFINXMax16Text" on page 1902

33.4.4.5 OtherIdentification <Othrld>

Presence: [0..1]

Definition: Reference to a transaction that cannot be identified using a standard reference element present in the message.

Datatype: "RestrictedFINXMax16Text" on page 1902

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 "ModificationProcessingStatus8Choice" on page 1661 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1662
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1663
Or	Denied <Dnd>	[1..1]			1663
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1663
Or}	Reason <Rsn>	[1..*]			1663
	Code <Cd>	[1..1]			1664
{Or	Code <Cd>	[1..1]	CodeSet		1664
Or}	Proprietary <Prtry>	[1..1]	±		1665
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1665
Or	Rejected <Rjctd>	[1..1]	±		1665
Or	Repaired <Rprd>	[1..1]	±		1665
Or	Modified <Modfd>	[1..1]			1666
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1666
Or}	Reason <Rsn>	[0..*]			1666
	Code <Cd>	[1..1]			1667
{Or	Code <Cd>	[1..1]	CodeSet		1667
Or}	Proprietary <Prtry>	[1..1]	±		1667
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1668
Or}	Proprietary <Prtry>	[1..1]	±		1668

33.4.6 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtIs> contains the following **TransactionDetails84** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C11, C12, C14	1014
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1015
	Payment <Pmt>	[1..1]	CodeSet		1015
	SettlementQuantity <SttlmQty>	[1..1]	±		1016
	SettlementAmount <SttlmAmt>	[0..1]	±		1016
	SettlementDate <SttlmDt>	[1..1]	±		1016
	TradeDate <TradDt>	[0..1]	±		1017
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C15, C16, C17, C18	1017
	ReceivingSettlementParties <RcvGSttlmPties>	[0..1]	±	C15, C16, C17, C18	1018
	Investor <Invstr>	[0..1]	±		1019

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 "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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 1827

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 1781

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 "[Quantity10Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

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 "[AmountAndDirection67](#)" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1094
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1095
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1095

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 "[SettlementDate15Choice](#)" on page 1161 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1161
Or}	DateCode <DtCd>	[1..1]	±		1162

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 "[TradeDate6Choice](#)" on page 1159 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1159
Or}	DateCode <DtCd>	[1..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159

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 "[SettlementParties49](#)" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1409
	Party1 <Pty1>	[0..1]	±		1410
	Party2 <Pty2>	[0..1]	±		1410
	Party3 <Pty3>	[0..1]	±		1410
	Party4 <Pty4>	[0..1]	±		1411
	Party5 <Pty5>	[0..1]	±		1411

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 "SettlementParties49" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1409
	Party1 <Pty1>	[0..1]	±		1410
	Party2 <Pty2>	[0..1]	±		1410
	Party3 <Pty3>	[0..1]	±		1410
	Party4 <Pty4>	[0..1]	±		1411
	Party5 <Pty5>	[0..1]	±		1411

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 "[PartyIdentification110](#)" on page 1406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1406
	LEI <LEI>	[0..1]	IdentifierSet		1406

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.040.002.02 SecuritiesSettlementTransactionCounterpart yResponse002V02

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 SecuritiesSettlementTransactionCounterpartyResponse002V02 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]			1023
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		1023
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1023
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1023
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1024
	ResponseStatus <RspnSts>	[1..1]	±		1024
	TransactionDetails <TxDtls>	[0..1]			1024
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C11	1025
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1026
	Payment <Pmt>	[1..1]	CodeSet		1026
	SettlementQuantity <SttlmQty>	[1..1]	±		1027
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1027
	SettlementAmount <SttlmAmt>	[0..1]	±		1027
	SettlementDate <SttlmDt>	[1..1]	±		1028
	TradeDate <TradDt>	[0..1]	±		1028
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C12, C13, C14, C15	1028
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C12, C13, C14, C15	1029
	Investor <Invstr>	[0..1]	±		1030
	SupplementaryData <SplmtryData>	[0..*]	±	C16	1030

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 a ISIN code exist. 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 **TransactionIdentification7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		1023
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1023
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1023
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1024

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: "RestrictedFINXMax16Text" on page 1902

34.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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: "RestrictedFINXMax16Text" on page 1902

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 "ResponseStatus8Choice" on page 1626 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Consented <Cnsntd>	[1..1]			1627
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1627
Or}	Reason <Rsn>	[1..*]			1627
	Code <Cd>	[1..1]			1627
{Or	Code <Cd>	[1..1]	CodeSet		1628
Or}	Proprietary <Prtry>	[1..1]	±		1628
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1628
Or	Rejected <Rjctd>	[1..1]	±		1628
Or}	Pending <Pdg>	[1..1]	±		1629

34.4.3 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtIs> contains the following **TransactionDetails92** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C11	1025
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1026
	Payment <Pmt>	[1..1]	CodeSet		1026
	SettlementQuantity <SttlmQty>	[1..1]	±		1027
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1027
	SettlementAmount <SttlmAmt>	[0..1]	±		1027
	SettlementDate <SttlmDt>	[1..1]	±		1028
	TradeDate <TradDt>	[0..1]	±		1028
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C12, C13, C14, C15	1028
	ReceivingSettlementParties <RcvGSttlmPties>	[0..1]	±	C12, C13, C14, C15	1029
	Investor <Invstr>	[0..1]	±		1030

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 "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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 1827

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 1781

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 "[Quantity10Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

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 "[SecuritiesAccount30](#)" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

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 "[AmountAndDirection67](#)" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1094
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1095
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1095

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 "[SettlementDate15Choice](#)" on page 1161 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1161
Or}	DateCode <DtCd>	[1..1]	±		1162

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 "[TradeDate6Choice](#)" on page 1159 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1159
Or}	DateCode <DtCd>	[1..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159

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 "[SettlementParties49](#)" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1409
	Party1 <Pty1>	[0..1]	±		1410
	Party2 <Pty2>	[0..1]	±		1410
	Party3 <Pty3>	[0..1]	±		1410
	Party4 <Pty4>	[0..1]	±		1411
	Party5 <Pty5>	[0..1]	±		1411

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 "SettlementParties49" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1409
	Party1 <Pty1>	[0..1]	±		1410
	Party2 <Pty2>	[0..1]	±		1410
	Party3 <Pty3>	[0..1]	±		1410
	Party4 <Pty4>	[0..1]	±		1411
	Party5 <Pty5>	[0..1]	±		1411

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 "[PartyIdentification110](#)" on page 1406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1406
	LEI <LEI>	[0..1]	IdentifierSet		1406

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 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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 SecuritiesAccount30

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		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

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: "RestrictedFINXMax35Text" on page 1904

35.1.1.1.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.1.1.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 1900

35.1.1.2 SecuritiesAccount37

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		1033
	Type <Tp>	[0..1]	±		1033
	Name <Nm>	[0..1]	Text		1033

35.1.1.2.1 Identification <Id>

Presence: [1..1]

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

Datatype: "RestrictedFINXMax35Text" on page 1904

35.1.1.2.2 Type <Tp>

Presence: [0..1]

Definition: Type of securities account.

Type <Tp> contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.1.2.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 1900

35.1.1.3 QuantityAndAccount94

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[0..1]	±		1034
	DenominationChoice <DnmtnChc>	[0..1]	Text		1034
	AccountOwner <AcctOwnr>	[0..1]	±		1035
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1035
	CashAccount <CshAcct>	[0..1]	±		1035
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1035
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1036

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.

- **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.

35.1.1.3.1 SettlementQuantity <SttlmQty>

Presence: [0..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "[Quantity10Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

35.1.1.3.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: "RestrictedFINXMax210Text" on page 1902

35.1.1.3.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

35.1.1.3.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount30" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

35.1.1.3.5 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 "CashAccountIdentification6Choice" on page 1050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C22	1050
Or}	Proprietary <Prtry>	[1..1]	Text		1051

35.1.1.3.6 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 "[SafeKeepingPlace4](#)" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

35.1.1.3.7 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown48](#)" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1435
	LotQuantity <LotQty>	[0..1]	±		1436
	LotDateTime <LotDtTm>	[0..1]	±		1436
	LotPrice <LotPric>	[0..1]	±		1436
	TypeOfPrice <TpOfPric>	[0..1]	±		1437

35.1.1.4 QuantityAndAccount93

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1037
	AccountOwner <AcctOwnr>	[0..1]	±		1037
	CashAccount <CshAcct>	[0..1]	±		1037
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1038
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1038

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.

35.1.1.4.1 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: "RestrictedFINXMax210Text" on page 1902

35.1.1.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification156" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

35.1.1.4.3 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 "CashAccountIdentification6Choice" on page 1050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C22	1050
Or}	Proprietary <Prtry>	[1..1]	Text		1051

35.1.1.4.4 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: C26 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "SafeKeepingPlace4" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

35.1.1.4.5 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "QuantityBreakdown48" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1435
	LotQuantity <LotQty>	[0..1]	±		1436
	LotDateTime <LotDtTm>	[0..1]	±		1436
	LotPrice <LotPric>	[0..1]	±		1436
	TypeOfPrice <TpOfPric>	[0..1]	±		1437

35.1.1.5 QuantityAndAccount90

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		1040
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		1040
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		1040
	PreviouslySettledAmount <PrevsllySttldAmt>	[0..1]	±		1041
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		1041
	DenominationChoice <DnmtnChc>	[0..1]	Text		1041
	AccountOwner <AcctOwnr>	[0..1]	±		1041
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1042
	CashAccount <CshAcct>	[0..1]	±		1042
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1042
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1043

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.

- 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.

• **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.

35.1.1.5.1 SettledQuantity <SttldQty>

Presence: [1..1]

Definition: Quantity of financial instrument effectively settled.

SettledQuantity <SttldQty> contains one of the following elements (see "[Quantity10Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

35.1.1.5.2 PreviouslySettledQuantity <PrevslySttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument previously settled.

PreviouslySettledQuantity <PrevslySttldQty> contains one of the following elements (see "[FinancialInstrumentQuantity15Choice](#)" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

35.1.1.5.3 RemainingToBeSettledQuantity <RmngToBeSttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument remaining to be settled.

RemainingToBeSettledQuantity <RmngToBeSttldQty> contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

35.1.1.5.4 PreviouslySettledAmount <PrevsllySttldAmt>

Presence: [0..1]

Definition: Amount of money previously settled.

PreviouslySettledAmount <PrevsllySttldAmt> contains the following elements (see "AmountAndDirection57" on page 1099 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1099
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1100

35.1.1.5.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>

Presence: [0..1]

Definition: Amount of money remaining to be settled.

RemainingToBeSettledAmount <RmngToBeSttldAmt> contains the following elements (see "AmountAndDirection57" on page 1099 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1099
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1100

35.1.1.5.6 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: "RestrictedFINXMax210Text" on page 1902

35.1.1.5.7 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification156](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

35.1.1.5.8 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount30](#)" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

35.1.1.5.9 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 "[CashAccountIdentification6Choice](#)" on page 1050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C22	1050
Or}	Proprietary <Prtry>	[1..1]	Text		1051

35.1.1.5.10 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdown> contains the following elements (see "[QuantityBreakdown52](#)" on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1434
	LotQuantity <LotQty>	[0..1]	±		1434
	SecuritiesSubBalanceType <ScitiesSubBalTp>	[0..1]	±		1434
	LotDateTime <LotDtTm>	[0..1]	±		1434
	LotPrice <LotPric>	[0..1]	±		1435
	TypeOfPrice <TpOfPric>	[0..1]	±		1435

35.1.1.5.11 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: [C26 "SafekeepingPlaceFormatOrLEIRule"](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace4](#)" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

35.1.1.6 QuantityAndAccount89

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1044
	DenominationChoice <DnmtnChc>	[0..1]	Text		1044
	CashAccount <CshAcct>	[0..1]	±		1044
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1044
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1045

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.

35.1.1.6.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

35.1.1.6.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: "RestrictedFINXMax210Text" on page 1902

35.1.1.6.3 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 "CashAccountIdentification6Choice" on page 1050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C22	1050
Or}	Proprietary <Prtry>	[1..1]	Text		1051

35.1.1.6.4 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdown> contains the following elements (see "[QuantityBreakdown48](#)" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1435
	LotQuantity <LotQty>	[0..1]	±		1436
	LotDateTime <LotDtTm>	[0..1]	±		1436
	LotPrice <LotPric>	[0..1]	±		1436
	TypeOfPrice <TpOfPric>	[0..1]	±		1437

35.1.1.6.5 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: [C26 "SafekeepingPlaceFormatOrLEIRule"](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace4](#)" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

35.1.1.7 SecuritiesAccount40

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
	Designation <Dsgnt>	[0..1]	Text		1046

35.1.1.7.1 Identification <Id>*Presence:* [1..1]*Definition:* Unambiguous identification for the account between the account owner and the account servicer.*Datatype:* "RestrictedFINXMax35Text" on page 1904**35.1.1.7.2 Type <Tp>***Presence:* [0..1]*Definition:* Specifies the type of securities account.**Type <Tp>** contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.1.7.3 Name <Nm>*Presence:* [0..1]*Definition:* Description of the account.*Datatype:* "Max70Text" on page 1900**35.1.1.7.4 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:* "RestrictedFINXMax35Text" on page 1904**35.1.1.8 Account30***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]	±		1046
	AccountServicer <AcctSvcr>	[0..1]	±		1047

35.1.1.8.1 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 "[AccountIdentification4](#)" on page 1048 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			1048
	Identification <Id>	[1..1]	Text		1048

35.1.1.8.2 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 "[PartyIdentification137Choice](#)" on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1401
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1402
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1402

35.1.1.9 SecuritiesAccount27

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		1047
	Type <Tp>	[0..1]	±		1047
	Name <Nm>	[0..1]	Text		1048

35.1.1.9.1 Identification <Id>

Presence: [1..1]

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

Datatype: "[RestrictedFINXMax35Text](#)" on page 1904

35.1.1.9.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.1.9.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 1900

35.1.2 Account Identification

35.1.2.1 AccountIdentification4

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]			1048
	Identification <Id>	[1..1]	Text		1048

35.1.2.1.1 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 **SimpleIdentificationInformation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1048

35.1.2.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.

Datatype: "RestrictedFINXMax35Text" on page 1904

35.1.2.2 SecuritiesAccount34

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		1049
	Type <Tp>	[0..1]	±		1049
	Name <Nm>	[0..1]	Text		1049

35.1.2.2.1 Identification <Id>

Presence: [1..1]

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

Datatype: "RestrictedFINXMax35Text" on page 1904

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 "PurposeCode8Choice" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1303
Or}	Proprietary <Prtry>	[1..1]	±		1303

35.1.2.2.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 1900

35.1.2.3 SecuritiesAccount33

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		1049
	Type <Tp>	[0..1]	±		1050
	Name <Nm>	[0..1]	Text		1050
	Designation <Dsgnt>	[0..1]	Text		1050

35.1.2.3.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Datatype: "RestrictedFINXMax35Text" on page 1904

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 "PurposeCode8Choice" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1303
Or}	Proprietary <Prtry>	[1..1]	±		1303

35.1.2.3.3 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 1900

35.1.2.3.4 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 1899

35.1.2.4 CashAccountIdentification6Choice

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	C22	1050
Or}	Proprietary <Prtry>	[1..1]	Text		1051

35.1.2.4.1 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: C22 "IBAN"

Datatype: "IBAN2007Identifier" on page 1895

Constraints

- **IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

35.1.2.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Datatype: "RestrictedFINX2Max34Text" on page 1901

35.1.3 Amount**35.1.3.1 AmountAndDirection14**

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	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

35.1.3.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C3 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1765

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance 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 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 1896):

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

35.1.3.2 OtherAmounts36

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1052
	ChargesFees <ChrgsFees>	[0..1]	±		1052
	TradeAmount <TradAmt>	[0..1]	±		1053
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1053
	LocalTax <LclTax>	[0..1]	±		1053
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1054
	Other <Othr>	[0..1]	±		1054
	StampDuty <StmpDty>	[0..1]	±		1054
	TransactionTax <TxTax>	[0..1]	±		1055
	WithholdingTax <WhldgTax>	[0..1]	±		1055
	ConsumptionTax <CsmptnTax>	[0..1]	±		1055

35.1.3.2.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "AmountAndDirection72" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1093
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1093
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1094

35.1.3.2.2 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 "[AmountAndDirection72](#)" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1093
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1093
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1094

35.1.3.2.3 TradeAmount <TradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

TradeAmount <TradAmt> contains the following elements (see "[AmountAndDirection72](#)" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1093
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1093
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1094

35.1.3.2.4 ExecutingBrokerAmount <ExctgBrkrAmt>

Presence: [0..1]

Definition: Amount of money paid to an executing broker as a commission.

ExecutingBrokerAmount <ExctgBrkrAmt> contains the following elements (see "[AmountAndDirection72](#)" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1093
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1093
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1094

35.1.3.2.5 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see "[AmountAndDirection72](#)" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1093
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1093
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1094

35.1.3.2.6 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see "[AmountAndDirection72](#)" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1093
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1093
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1094

35.1.3.2.7 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see "[AmountAndDirection72](#)" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1093
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1093
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1094

35.1.3.2.8 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see "[AmountAndDirection72](#)" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1093
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1093
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1094

35.1.3.2.9 TransactionTax <TxTax>*Presence:* [0..1]*Definition:* Amount of transaction tax.**TransactionTax <TxTax>** contains the following elements (see "[AmountAndDirection72](#)" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1093
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1093
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1094

35.1.3.2.10 WithholdingTax <WhldgTax>*Presence:* [0..1]*Definition:* Amount of money that will be withheld by a tax authority.**WithholdingTax <WhldgTax>** contains the following elements (see "[AmountAndDirection72](#)" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1093
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1093
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1094

35.1.3.2.11 ConsumptionTax <CsmptnTax>*Presence:* [0..1]*Definition:* Amount of consumption tax.**ConsumptionTax <CsmptnTax>** contains the following elements (see "[AmountAndDirection72](#)" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1093
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1093
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1094

35.1.3.3 AmountAndDirection101*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		1056
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1056
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1056
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1056
	Amount <Amt>	[0..1]	Amount	C2, C7	1057
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1057
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1057
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1058
	ValueDate <ValDt>	[0..1]	±		1058

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 1896):

- *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 1896):

- *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 1896):

- *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 1896):

- *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: ["RestrictedFINActiveCurrencyAndAmount"](#) on page 1764

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 1780

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: [C3 "ActiveOrHistoricCurrency"](#), [C8 "CurrencyAmount"](#)

Datatype: ["RestrictedFINActiveOrHistoricCurrencyAndAmount"](#) on page 1765

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance 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 "[ForeignExchangeTerms27](#)" on page 1198 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1198
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1198
	ExchangeRate <XchgRate>	[1..1]	Rate		1199
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C2, C7	1199

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

35.1.3.4 AmountAndDirection96

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		1059
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1059
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1059
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1059
	Amount <Amt>	[1..1]	Amount	C2, C7	1060
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1060
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1060
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1061
	ValueDate <ValDt>	[0..1]	±		1061

35.1.3.4.1 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 1896):

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

35.1.3.4.2 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 1896):

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

35.1.3.4.3 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 1896):

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

35.1.3.4.4 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 1896):

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

35.1.3.4.5 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: [C2 "ActiveCurrency"](#), [C7 "CurrencyAmount"](#)

Datatype: ["RestrictedFINActiveCurrencyAndAmount"](#) on page 1764

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.

35.1.3.4.6 CreditDebitIndicator <CdtDbtInd>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: ["CreditDebitCode"](#) on page 1780

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

35.1.3.4.7 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: [C3 "ActiveOrHistoricCurrency"](#), [C8 "CurrencyAmount"](#)

Datatype: ["RestrictedFINActiveOrHistoricCurrencyAndAmount"](#) on page 1765

Constraints

- **ActiveOrHistoricCurrency**

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

35.1.3.4.8 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

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

ForeignExchangeDetails <FXDtIs> contains the following elements (see "[ForeignExchangeTerms27](#)" on page 1198 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1198
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1198
	ExchangeRate <XchgRate>	[1..1]	Rate		1199
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C2, C7	1199

35.1.3.4.9 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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

35.1.3.5 AmountAndDirection92

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	1062
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1062
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1062
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1063
	ValueDate <ValDt>	[0..1]	±		1063

35.1.3.5.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 "ActiveCurrency", C7 "CurrencyAmount"

Datatype: "RestrictedFINActiveCurrencyAndAmount" on page 1764

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.

35.1.3.5.2 CreditDebitIndicator <CdtDbtInd>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 1780

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

35.1.3.5.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: C3 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1765

Constraints

- **ActiveOrHistoricCurrency**

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

35.1.3.5.4 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

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

ForeignExchangeDetails <FXDtIs> contains the following elements (see "[ForeignExchangeTerms27](#)" on page 1198 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1198
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1198
	ExchangeRate <XchgRate>	[1..1]	Rate		1199
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C2, C7	1199

35.1.3.5.5 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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

35.1.3.6 OtherAmounts44

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1064
	ChargesFees <ChrgsFees>	[0..1]	±		1065
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1065
	TradeAmount <TradAmt>	[0..1]	±		1065
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1066
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1066
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1066
	LocalTax <LclTax>	[0..1]	±		1067
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1067
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1067
	Margin <Mrgn>	[0..1]	±		1068
	Other <Othr>	[0..1]	±		1068
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1068
	ShippingAmount <ShppgAmt>	[0..1]	±		1069
	SpecialConcession <SpclCncssn>	[0..1]	±		1069
	StampDuty <StrmpDty>	[0..1]	±		1069
	StockExchangeTax <StockXchgTax>	[0..1]	±		1070
	TransferTax <TrfTax>	[0..1]	±		1070
	TransactionTax <TxTax>	[0..1]	±		1070
	ValueAddedTax <ValAddedTax>	[0..1]	±		1071
	WithholdingTax <WhldgTax>	[0..1]	±		1071
	NetGainLoss <NetGnLoss>	[0..1]	±		1071
	ConsumptionTax <CsmptnTax>	[0..1]	±		1072
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1072
	BookValue <BookVal>	[0..1]	±		1072
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1073
	ResearchFee <RsrchFee>	[0..1]	±		1073

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 "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.6.7 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.6.9 LocalTaxCountrySpecific <LclTaxCtrySpfc>

Presence: [0..1]

Definition: Local tax country specific.

LocalTaxCountrySpecific <LclTaxCtrySpfc> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.6.16 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.6.17 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.6.19 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.6.20 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.6.23 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.6.25 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.6.26 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.6.27 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 1101 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C15	1102
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1102
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C3, C15	1102
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1103

35.1.3.7 OtherAmounts43

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1074
	ChargesFees <ChrgsFees>	[0..1]	±		1075
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1075
	TradeAmount <TradAmt>	[0..1]	±		1075
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1076
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1076
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1076
	LocalTax <LclTax>	[0..1]	±		1077
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1077
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1077
	Margin <Mrgn>	[0..1]	±		1078
	Other <Othr>	[0..1]	±		1078
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1078
	ShippingAmount <ShppgAmt>	[0..1]	±		1079
	SpecialConcession <SpclCncssn>	[0..1]	±		1079
	StampDuty <StrmpDty>	[0..1]	±		1079
	StockExchangeTax <StockXchgTax>	[0..1]	±		1080
	TransferTax <TrfTax>	[0..1]	±		1080
	TransactionTax <TxTax>	[0..1]	±		1080
	ValueAddedTax <ValAddedTax>	[0..1]	±		1081
	WithholdingTax <WhldgTax>	[0..1]	±		1081
	NetGainLoss <NetGnLoss>	[0..1]	±		1081
	ConsumptionTax <CsmptnTax>	[0..1]	±		1082
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1082
	ResearchFee <RsrchFee>	[0..1]	±		1082

35.1.3.7.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.2 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.3 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.4 TradeAmount <TradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

TradeAmount <TradAmt> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.5 ExecutingBrokerAmount <ExctgBrkrAmt>

Presence: [0..1]

Definition: Amount of money paid to an executing broker as a commission.

ExecutingBrokerAmount <ExctgBrkrAmt> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.6 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.7 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.8 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.9 LocalTaxCountrySpecific <LclTaxCtrySpfc>

Presence: [0..1]

Definition: Local tax country specific.

LocalTaxCountrySpecific <LclTaxCtrySpfc> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.10 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.11 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 "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.12 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.13 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.14 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.15 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.16 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.17 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.18 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.19 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.20 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.21 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see "AmountAndDirection58" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.22 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.23 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.24 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.7.25 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 1101 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C15	1102
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1102
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C15	1102
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1103

35.1.3.8 OtherAmounts42

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1084
	ChargesFees <ChrgsFees>	[0..1]	±		1085
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1085
	TradeAmount <TradAmt>	[0..1]	±		1085
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1086
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1086
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1086
	LocalTax <LclTax>	[0..1]	±		1087
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1087
	Margin <Mrgn>	[0..1]	±		1087
	Other <Othr>	[0..1]	±		1088
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1088
	ShippingAmount <ShppgAmt>	[0..1]	±		1088
	SpecialConcession <SpclCncssn>	[0..1]	±		1089
	StampDuty <StmpDty>	[0..1]	±		1089
	StockExchangeTax <StockXchgTax>	[0..1]	±		1089
	TransferTax <TrfTax>	[0..1]	±		1090
	TransactionTax <TxTax>	[0..1]	±		1090
	ValueAddedTax <ValAddedTax>	[0..1]	±		1090
	WithholdingTax <WhldgTax>	[0..1]	±		1091
	NetGainLoss <NetGnLoss>	[0..1]	±		1091
	ConsumptionTax <CsmptnTax>	[0..1]	±		1091
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1092
	BookValue <BookVal>	[0..1]	±		1092
	ResearchFee <RsrchFee>	[0..1]	±		1092

35.1.3.8.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.2 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.3 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.4 TradeAmount <TradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

TradeAmount <TradAmt> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.5 ExecutingBrokerAmount <ExctgBrkrAmt>

Presence: [0..1]

Definition: Amount of money paid to an executing broker as a commission.

ExecutingBrokerAmount <ExctgBrkrAmt> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.6 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.7 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.8 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.9 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.10 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.11 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.12 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.13 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.14 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.15 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.16 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.17 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.18 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.19 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.20 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.21 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.22 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.23 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.24 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 "[AmountAndDirection58](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.8.25 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 1101 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C15	1102
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1102
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C15	1102
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1103

35.1.3.9 AmountAndDirection72

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	C3, C8	1093
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1093
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1094

35.1.3.9.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C3 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1765

Constraints

- **ActiveOrHistoricCurrency**

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

35.1.3.9.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 1780

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

35.1.3.9.3 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

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

ForeignExchangeDetails <FXDtIs> contains the following elements (see "[ForeignExchangeTerms27](#)" on page 1198 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1198
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1198
	ExchangeRate <XchgRate>	[1..1]	Rate		1199
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C2, C7	1199

35.1.3.10 AmountAndDirection67

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
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1095
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1095

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: "[RestrictedFINActiveCurrencyAndAmount](#)" on page 1764

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 1780

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: C3 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1765

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance 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 AmountAndDirection66

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	1095
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1096
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1096
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1096

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: "RestrictedFINActiveCurrencyAndAmount" on page 1764

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 1780

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: C3 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1765

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance 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 "[ForeignExchangeTerms27](#)" on page 1198 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1198
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1198
	ExchangeRate <XchgRate>	[1..1]	Rate		1199
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C2, C7	1199

35.1.3.12 AmountAndDirection59

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	C3, C8	1097
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1097

35.1.3.12.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C3 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1765

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance 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 1780

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

35.1.3.13 AmountAndDirection58

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	C3, C8	1098
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1098
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1098
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1099

35.1.3.13.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C3 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1765

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance 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 1780

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: C3 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1765

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance 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 "[ForeignExchangeTerms27](#)" on page 1198 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1198
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1198
	ExchangeRate <XchgRate>	[1..1]	Rate		1199
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C2, C7	1199

35.1.3.14 AmountAndDirection57

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	1099
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1100

35.1.3.14.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: [C2 "ActiveCurrency"](#), [C7 "CurrencyAmount"](#)

Datatype: "[RestrictedFINActiveCurrencyAndAmount](#)" on page 1764

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.

35.1.3.14.2 CreditDebitIndicator <CdtDbtInd>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 1780

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

35.1.3.15 AmountAndDirection55

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	C3, C8	1100
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1101
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C3, C8	1101
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1101

35.1.3.15.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C3 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1765

Constraints

- **ActiveOrHistoricCurrency**

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

35.1.3.15.2 CreditDebitIndicator <CdtDbtInd>*Presence:* [0..1]*Definition:* Indicates whether an entry is a credit or a debit.*Datatype:* "CreditDebitCode" on page 1780

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

35.1.3.15.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>*Presence:* [0..1]*Definition:* Posting/settlement amount in its original currency when conversion from/into another currency has occurred.*Impacted by:* C3 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"*Datatype:* "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1765**Constraints**

- ActiveOrHistoricCurrency**

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

35.1.3.15.4 ForeignExchangeDetails <FXDtls>*Presence:* [0..1]*Definition:* Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtls> contains the following elements (see "ForeignExchangeTerms23" on page 1338 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1338
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1338
	ExchangeRate <XchgRate>	[1..1]	Rate		1339
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C2, C16	1339

35.1.3.16 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	C3, C15	1102
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1102
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C3, C15	1102
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1103

35.1.3.16.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C3 "ActiveOrHistoricCurrency", C15 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1763

Constraints

- **ActiveOrHistoricCurrency**

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

35.1.3.16.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 1780

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

35.1.3.16.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: C3 "ActiveOrHistoricCurrency", C15 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1763

Constraints

- **ActiveOrHistoricCurrency**

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

35.1.3.16.4 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 1338 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1338
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1338
	ExchangeRate <XchgRate>	[1..1]	Rate		1339
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C2, C16	1339

35.1.3.17 AmountAndDirection19

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	1103
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1104

35.1.3.17.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that is debited or credited.

Impacted by: [C2 "ActiveCurrency"](#), [C7 "CurrencyAmount"](#)

Datatype: "[RestrictedFINActiveCurrencyAndAmount](#)" on page 1764

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.

35.1.3.17.2 CreditDebit <CdtDbt>

Presence: [0..1]

Definition: Indicates if the amount is a debited or a credited.

Datatype: "CreditDebitCode" on page 1780

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

35.1.3.18 AmountAndDirection18

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	C3, C8	1104
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1104

35.1.3.18.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C3 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1765

Constraints

- **ActiveOrHistoricCurrency**

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

35.1.3.18.2 CreditDebit <CdtDbt>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 1780

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

35.1.4 Balance

35.1.4.1 BalanceAmounts4

Definition: Amounts linked to a securities balance, for example, holding value.

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

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 "AmountAndDirection14" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

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 "[AmountAndDirection14](#)" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

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 "[AmountAndDirection14](#)" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

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 "[AmountAndDirection14](#)" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

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 "[AmountAndDirection14](#)" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

35.1.4.2 AggregateBalancePerSafekeepingPlace36

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities account at a specified place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C26	1107
	PlaceOfListing <PlcOfListg>	[0..1]	±		1108
	Pledgee <Pldgee>	[0..1]	±	C24	1108
	AggregateBalance <AggtBal>	[1..1]	±		1109
	AvailableBalance <AvlblBal>	[0..1]	±		1109
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		1110
	PriceDetails <PricDtls>	[0..*]	±	C33	1110
	ForeignExchangeDetails <FXDtls>	[0..*]	±		1110
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		1111
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	1111
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	1111
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1112
	ExposureType <XpsrTp>	[0..1]	±		1112
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C31	1113
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C18, C32	1113
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		1114

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.

35.1.4.2.1 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 ["SafeKeepingPlace4"](#) on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

35.1.4.2.2 PlaceOfListing <PlcOfListg>

Presence: [0..1]

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

PlaceOfListing <PlcOfListg> contains one of the following elements (see ["MarketIdentification4Choice"](#) on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1228
Or}	Description <Desc>	[1..1]	Text		1228

35.1.4.2.3 Pledgee <Pldgee>

Presence: [0..1]

Definition: Entity to which the financial instruments are pledged.

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

Pledgee <Pldgee> contains the following elements (see "Pledgee4" on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1399
{Or	TypeAndIdentification <TpAndId>	[1..1]			1399
	Identification <Id>	[1..1]	IdentifierSet	C2	1400
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1400
Or	Identification <Id>	[1..1]			1400
	Identification <Id>	[0..1]	Text		1400
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1401
Or}	Proprietary <Prtry>	[1..1]	±		1401
	LEI <LEI>	[0..1]	IdentifierSet		1401

Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

35.1.4.2.4 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see "Balance10" on page 1140 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1140
	Quantity <Qty>	[1..1]	±		1140

35.1.4.2.5 AvailableBalance <AvlBlBal>

Presence: [0..1]

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

AvailableBalance <AvlBlBal> contains the following elements (see "Balance12" on page 1138 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1138
	Quantity <Qty>	[1..1]	±		1139

35.1.4.2.6 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 "BalanceQuantity12Choice" on page 1140 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1141
Or}	Proprietary <Prtry>	[1..1]	±		1141

35.1.4.2.7 PriceDetails <PricDtls>*Presence:* [0..*]*Definition:* Price of the financial instrument in one or more currencies.*Impacted by:* C33 "ValueRule"**PriceDetails <PricDtls>** contains the following elements (see "PriceInformation22" on page 1424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1425
	Value <Val>	[1..1]			1425
{Or	Rate <Rate>	[1..1]	Rate		1426
Or	Amount <Amt>	[1..1]	Amount	C3	1426
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1426
	ValueType <ValTp>	[1..1]	±		1426
	SourceOfPrice <SrcOfPric>	[0..1]			1427
	Identification <Id>	[0..1]	±		1427
	Type <Tp>	[1..1]			1427
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428
	QuotationDate <QtnDt>	[0..1]	±		1428

Constraints

- ValueRule**

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

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

ForeignExchangeDetails <FXDtIs> contains the following elements (see "[ForeignExchangeTerms35](#)" on page 1199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C3	1199
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C3	1200
	ExchangeRate <XchgRate>	[1..1]	Rate		1200
	QuotationDate <QtnDt>	[0..1]	DateTime		1200
	QuotingInstitution <QtgInstn>	[0..1]	±		1200

35.1.4.2.9 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: "[Number](#)" on page 1897

35.1.4.2.10 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 "[BalanceAmounts4](#)" on page 1105 for details)

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

Constraints

- **EligibleCollateralValueRule**

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

35.1.4.2.11 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 "[BalanceAmounts4](#)" on page 1105 for details)

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

Constraints

- **EligibleCollateralValueRule**

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

35.1.4.2.12 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 "[QuantityBreakdown56](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1440
	LotQuantity <LotQty>	[0..1]	±		1440
	LotDateTime <LotDtTm>	[0..1]	±		1440
	LotPrice <LotPric>	[0..1]	±		1441
	TypeOfPrice <TpOfPric>	[0..1]	±		1441

35.1.4.2.13 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 "[ExposureType17Choice](#)" on page 1324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1324
Or}	Proprietary <Prtry>	[1..1]	±		1325

35.1.4.2.14 BalanceBreakdown <BalBrkdn>*Presence:* [0..*]*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.*Impacted by:* C9 "AvailableWithNoStatusRule", C31 "SubBalanceAdditionalDetailsRule"**BalanceBreakdown <BalBrkdn>** contains the following elements (see "SubBalanceInformation19" on page 1121 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1122
	Quantity <Qty>	[1..1]	±		1122
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1122
	QuantityBreakdown <QtyBrkdn>	[0..*]	±		1123
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdnDtls>	[0..*]	±	C18, C32	1123

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.

35.1.4.2.15 AdditionalBalanceBreakdown <AddtlBalBrkdn>*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 <AddtlBalBrkdn>** contains the following elements (see "AdditionalBalanceInformation19" on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1124
	Quantity <Qty>	[1..1]	±		1124
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1125
	QuantityBreakdown <QtyBrkdn>	[0..*]	±		1125

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.

35.1.4.2.16 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "RestrictedFINXMax350Text" on page 1903

35.1.4.3 AggregateBalancePerSafekeepingPlace35

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities account at a specified place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C26	1115
	PlaceOfListing <PlcOfListg>	[0..1]	±		1115
	Pledgee <Pldgee>	[0..1]	±	C24	1115
	AggregateBalance <AggtBal>	[1..1]	±		1116
	PriceDetails <PricDtls>	[1..*]	±	C33	1116
	ForeignExchangeDetails <FXDtls>	[0..*]	±		1117
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		1117
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		1118
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1118
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1118
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1119
	ExposureType <XpsrTp>	[0..1]	±		1119
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C29	1119
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C16, C30	1120
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		1121

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.

35.1.4.3.1 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 "SafeKeepingPlace4" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

35.1.4.3.2 PlaceOfListing <PlcOfListg>

Presence: [0..1]

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

PlaceOfListing <PlcOfListg> contains one of the following elements (see "MarketIdentification4Choice" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1228
Or}	Description <Desc>	[1..1]	Text		1228

35.1.4.3.3 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 "Pledgee4" on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1399
{Or	TypeAndIdentification <TpAndId>	[1..1]			1399
	Identification <Id>	[1..1]	IdentifierSet	C2	1400
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1400
Or	Identification <Id>	[1..1]			1400
	Identification <Id>	[0..1]	Text		1400
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1401
Or}	Proprietary <Prtry>	[1..1]	±		1401
	LEI <LEI>	[0..1]	IdentifierSet		1401

Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

35.1.4.3.4 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see "Balance10" on page 1140 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1140
	Quantity <Qty>	[1..1]	±		1140

35.1.4.3.5 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 "[PriceInformation22](#)" on page 1424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1425
	Value <Val>	[1..1]			1425
{Or	Rate <Rate>	[1..1]	Rate		1426
Or	Amount <Amt>	[1..1]	Amount	C3	1426
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1426
	ValueType <ValTp>	[1..1]	±		1426
	SourceOfPrice <SrcOfPric>	[0..1]			1427
	Identification <Id>	[0..1]	±		1427
	Type <Tp>	[1..1]			1427
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428
	QuotationDate <QtnDt>	[0..1]	±		1428

Constraints

- **ValueRule**

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

35.1.4.3.6 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see "[ForeignExchangeTerms35](#)" on page 1199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C3	1199
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C3	1200
	ExchangeRate <XchgRate>	[1..1]	Rate		1200
	QuotationDate <QtnDt>	[0..1]	DateTime		1200
	QuotingInstitution <QtgInstn>	[0..1]	±		1200

35.1.4.3.7 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: "Number" on page 1897

35.1.4.3.8 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [1..1]

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

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see "BalanceAmounts5" on page 1149 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1150
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1150
	BookValue <BookVal>	[0..1]	±		1150
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1150
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1151

35.1.4.3.9 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see "BalanceAmounts5" on page 1149 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1150
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1150
	BookValue <BookVal>	[0..1]	±		1150
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1150
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1151

35.1.4.3.10 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 "BalanceAmounts5" on page 1149 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1150
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1150
	BookValue <BookVal>	[0..1]	±		1150
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1150
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1151

35.1.4.3.11 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 "QuantityBreakdown55" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1437
	LotQuantity <LotQty>	[0..1]	±		1437
	LotDateTime <LotDtTm>	[0..1]	±		1438
	LotPrice <LotPric>	[0..1]	±		1438
	TypeOfPrice <TpOfPric>	[0..1]	±		1438
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1438
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1439
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1439

35.1.4.3.12 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 "ExposureType17Choice" on page 1324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1324
Or}	Proprietary <Prtry>	[1..1]	±		1325

35.1.4.3.13 BalanceBreakdown <BalBrkdwn>

Presence: [0..*]

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

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

BalanceBreakdown <BalBrkdown> contains the following elements (see "SubBalanceInformation16" on page 1142 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1143
	Quantity <Qty>	[1..1]			1143
{Or	Quantity <Qty>	[1..1]	±		1143
Or	Proprietary <Prtry>	[1..1]	±		1144
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1144
	Quantity <Qty>	[1..1]	±		1144
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1144
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1145
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdownDtls>	[0..*]	±	C16, C30	1145

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.

35.1.4.3.14 AdditionalBalanceBreakdown <AddtlBalBrkdown>

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 "AdditionalBalanceInformation16" on page 1145 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1146
	Quantity <Qty>	[1..1]			1146
{Or	Quantity <Qty>	[1..1]	±		1147
Or	Proprietary <Prtry>	[1..1]	±		1147
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1147
	Quantity <Qty>	[1..1]	±		1148
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1148
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1148

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.

35.1.4.3.15 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "RestrictedFINXMax350Text" on page 1903

35.1.4.4 SubBalanceInformation19

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]	±		1122
	Quantity <Qty>	[1..1]	±		1122
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1122
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1123
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C18, C32	1123

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.

35.1.4.4.1 SubBalanceType <SubBalTp>

Presence: [1..1]

Definition: Reason for the sub-balance.

SubBalanceType <SubBalTp> contains one of the following elements (see "[SubBalanceType13Choice](#)" on page 1126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1127
Or}	Proprietary <Prtry>	[1..1]	±		1128

35.1.4.4.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains the following elements (see "[Balance13](#)" on page 1136 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1136
	Quantity <Qty>	[1..1]			1137
{Or	Quantity <Qty>	[1..1]	±		1137
Or	Proprietary <Prtry>	[1..1]	±		1137
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1137
	Quantity <Qty>	[1..1]	±		1138
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1138

35.1.4.4.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional subbalance information.

Datatype: "[RestrictedFINXMax140Text](#)" on page 1902

35.1.4.4.4 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 ["QuantityBreakdown56"](#) on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1440
	LotQuantity <LotQty>	[0..1]	±		1440
	LotDateTime <LotDtTm>	[0..1]	±		1440
	LotPrice <LotPric>	[0..1]	±		1441
	TypeOfPrice <TpOfPric>	[0..1]	±		1441

35.1.4.4.5 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 ["AdditionalBalanceInformation19"](#) on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1124
	Quantity <Qty>	[1..1]	±		1124
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1125
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1125

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.

35.1.4.5 AdditionalBalanceInformation19*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]	±		1124
	Quantity <Qty>	[1..1]	±		1124
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1125
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1125

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.

35.1.4.5.1 SubBalanceType <SubBalTp>

Presence: [1..1]

Definition: Reason for the sub-balance.

SubBalanceType <SubBalTp> contains one of the following elements (see "SubBalanceType14Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1125
Or}	Proprietary <Prtry>	[1..1]	±		1126

35.1.4.5.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains the following elements (see "[Balance13](#)" on page 1136 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1136
	Quantity <Qty>	[1..1]			1137
{Or	Quantity <Qty>	[1..1]	±		1137
Or	Proprietary <Prtry>	[1..1]	±		1137
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1137
	Quantity <Qty>	[1..1]	±		1138
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1138

35.1.4.5.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional sub-balance information.

Datatype: "[RestrictedFINXMax140Text](#)" on page 1902

35.1.4.5.4 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 "[QuantityBreakdown56](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1440
	LotQuantity <LotQty>	[0..1]	±		1440
	LotDateTime <LotDtTm>	[0..1]	±		1440
	LotPrice <LotPric>	[0..1]	±		1441
	TypeOfPrice <TpOfPric>	[0..1]	±		1441

35.1.4.6 SubBalanceType14Choice

Definition: Choice of format for the sub-balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1125
Or}	Proprietary <Prtry>	[1..1]	±		1126

35.1.4.6.1 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 1855

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.
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.

35.1.4.6.2 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.4.7 SubBalanceType13Choice

Definition: Choice of format for the sub-balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1127
Or}	Proprietary <Prtry>	[1..1]	±		1128

35.1.4.7.1 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 1853

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 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.

CodeName	Name	Definition
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.

35.1.4.7.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.4.8 ClosingBalance4

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		1129
	ClosingBalance <ClsgBal>	[1..1]	±		1129

Constraints

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

35.1.4.8.1 ShortLongIndicator <ShrtLngInd>

Presence: [1..1]

Definition: Indication that the position is short or long.

Datatype: "ShortLong1Code" on page 1879

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 ClosingBalance <ClsgBal>

Presence: [1..1]

Definition: Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

ClosingBalance <ClsgBal> contains one of the following elements (see "ClosingBalance5Choice" on page 1130 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Final <Fnl>	[1..1]	±		1130
Or}	Intermediary <Intrmy>	[1..1]	±		1131

35.1.4.9 OpeningBalance4

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		1130
	OpeningBalance <OpngBal>	[1..1]	±		1130

Constraints

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

35.1.4.9.1 ShortLongIndicator <ShrtLngInd>

Presence: [1..1]

Definition: Indication that the position is short or long.

Datatype: "ShortLong1Code" on page 1879

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 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 "[OpeningBalance5Choice](#)" on page 1131 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	First <Frst>	[1..1]	±		1131
Or}	Intermediary <Intrmy>	[1..1]	±		1131

35.1.4.10 ClosingBalance5Choice

Definition: Choice of closing balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Final <Fnl>	[1..1]	±		1130
Or}	Intermediary <Intrmy>	[1..1]	±		1131

35.1.4.10.1 Final <Fnl>

Presence: [1..1]

Definition: Sum of the opening balance and all entries booked to the account at the close of the statement period.

Final <Fnl> contains one of the following elements (see "[BalanceQuantity12Choice](#)" on page 1140 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1141
Or}	Proprietary <Prtry>	[1..1]	±		1141

35.1.4.10.2 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 "[BalanceQuantity12Choice](#)" on page 1140 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1141
Or}	Proprietary <Prtry>	[1..1]	±		1141

35.1.4.11 OpeningBalance5Choice

Definition: Choice of opening balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	First <Frst>	[1..1]	±		1131
Or}	Intermediary <Intrmy>	[1..1]	±		1131

35.1.4.11.1 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 "[BalanceQuantity12Choice](#)" on page 1140 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1141
Or}	Proprietary <Prtry>	[1..1]	±		1141

35.1.4.11.2 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 "BalanceQuantity12Choice" on page 1140 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1141
Or}	Proprietary <Prtry>	[1..1]	±		1141

35.1.4.12 SecuritiesBalanceType8Choice

Definition: Choice of format for the balance type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1132
Or}	Proprietary <Prtry>	[1..1]	±		1134

35.1.4.12.1 Code <Cd>

Presence: [1..1]

Definition: Sub-balance expressed as an ISO 20022 code.

Datatype: "SecuritiesBalanceType11Code" on page 1851

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.

CodeName	Name	Definition
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).
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.

35.1.4.12.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Sub-balance expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.4.13 SecuritiesSubBalanceTypeAndQuantityBreakdown4*Definition:* Quantity breakdown information for a specific securities balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1134
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1134

35.1.4.13.1 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 "[SecuritiesBalanceType8Choice](#)" on page 1132 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1132
Or}	Proprietary <Prtry>	[1..1]	±		1134

35.1.4.13.2 QuantityBreakdown <QtyBrkdwn>*Presence:* [0..*]*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown34](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1442
	LotQuantity <LotQty>	[0..1]	±		1442
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1443

35.1.4.14 SecuritiesBalanceType11Choice

Definition: Choice of format for the balance type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1135
Or}	Proprietary <Prtry>	[1..1]	±		1136

35.1.4.14.1 Code <Cd>

Presence: [1..1]

Definition: Sub-balance expressed as an ISO 20022 code.

Datatype: "SecuritiesBalanceType13Code" on page 1855

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

CodeName	Name	Definition
		documentation has not yet been received.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.

35.1.4.14.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Sub-balance expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.4.15 Balance13

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		1136
	Quantity <Qty>	[1..1]			1137
{Or	Quantity <Qty>	[1..1]	±		1137
Or	Proprietary <Prtry>	[1..1]	±		1137
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1137
	Quantity <Qty>	[1..1]	±		1138
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1138

35.1.4.15.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Indication that the position is short or long.

Datatype: "[ShortLong1Code](#)" on page 1879

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.

35.1.4.15.2 Quantity <Qty>*Presence:* [1..1]*Definition:* Total quantity of financial instruments of the balance.**Quantity <Qty>** contains one of the following **SubBalanceQuantity7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1137
Or	Proprietary <Prtry>	[1..1]	±		1137
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1137
	Quantity <Qty>	[1..1]	±		1138
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1138

35.1.4.15.2.1 Quantity <Qty>*Presence:* [1..1]*Definition:* Quantity of securities in the sub-balance.**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity15Choice](#)" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

35.1.4.15.2.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Quantity of securities in the sub-balance.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification144](#)" on page 1221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1221
	Issuer <Issr>	[1..1]	Text		1221
	SchemeName <SchmeNm>	[0..1]	Text		1222
	Balance <Bal>	[1..1]	Quantity		1222

35.1.4.15.2.3 QuantityAndAvailability <QtyAndAvlbt>*Presence:* [1..1]*Definition:* Quantity of securities in the sub-balance and whether the balance is available.

QuantityAndAvailability <QtyAndAvlbt> contains the following **QuantityAndAvailability2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	±		1138
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1138

35.1.4.15.2.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity15Choice](#)" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

35.1.4.15.2.3.2 AvailabilityIndicator <AvlbtInd>

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 1896):

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

35.1.4.16 Balance12

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		1138
	Quantity <Qty>	[1..1]	±		1139

35.1.4.16.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Indication that the position is short or long.

Datatype: "[ShortLong1Code](#)" on page 1879

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.

CodeName	Name	Definition
LONG	Long	Position is long, that is, the balance is positive.

35.1.4.16.2 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see "[BalanceQuantity12Choice](#)" on page 1140 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1141
Or}	Proprietary <Prtry>	[1..1]	±		1141

35.1.4.17 Balance11

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		1139
	Quantity <Qty>	[1..1]	±		1139

35.1.4.17.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Indication that the position is short or long.

Datatype: "[ShortLong1Code](#)" on page 1879

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.

35.1.4.17.2 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see "[BalanceQuantity10Choice](#)" on page 1141 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1141
Or}	Proprietary <Prtry>	[1..1]	±		1142

35.1.4.18 Balance10

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		1140
	Quantity <Qty>	[1..1]	±		1140

35.1.4.18.1 ShortLongIndicator <ShrtLngInd>

Presence: [1..1]

Definition: Indication that the position is short or long.

Datatype: "[ShortLong1Code](#)" on page 1879

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.

35.1.4.18.2 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see "[BalanceQuantity10Choice](#)" on page 1141 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1141
Or}	Proprietary <Prtry>	[1..1]	±		1142

35.1.4.19 BalanceQuantity12Choice

Definition: Choice between quantity formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1141
Or}	Proprietary <Prtry>	[1..1]	±		1141

35.1.4.19.1 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity15Choice](#)" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

35.1.4.19.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification144](#)" on page 1221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1221
	Issuer <Issr>	[1..1]	Text		1221
	SchemeName <SchmeNm>	[0..1]	Text		1222
	Balance <Bal>	[1..1]	Quantity		1222

35.1.4.20 BalanceQuantity10Choice

Definition: Choice between quantity formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1141
Or}	Proprietary <Prtry>	[1..1]	±		1142

35.1.4.20.1 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see "Quantity10Choice" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

35.1.4.20.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Proprietary <Prtry> contains the following elements (see "GenericIdentification144" on page 1221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1221
	Issuer <Issr>	[1..1]	Text		1221
	SchemeName <SchmeNm>	[0..1]	Text		1222
	Balance <Bal>	[1..1]	Quantity		1222

35.1.4.21 SubBalanceInformation16

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]	±		1143
	Quantity <Qty>	[1..1]			1143
{Or	Quantity <Qty>	[1..1]	±		1143
Or	Proprietary <Prtry>	[1..1]	±		1144
Or}	QuantityAndAvailability <QtyAndAvlbtly>	[1..1]			1144
	Quantity <Qty>	[1..1]	±		1144
	AvailabilityIndicator <AvlbtlyInd>	[1..1]	Indicator		1144
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1145
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C16, C30	1145

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 "SubBalanceType13Choice" on page 1126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1127
Or}	Proprietary <Prtry>	[1..1]	±		1128

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 **SubBalanceQuantity7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1143
Or	Proprietary <Prtry>	[1..1]	±		1144
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1144
	Quantity <Qty>	[1..1]	±		1144
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1144

35.1.4.21.2.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtdVal>	[1..1]	Amount		1197

35.1.4.21.2.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Quantity of securities in the sub-balance.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification144](#)" on page 1221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1221
	Issuer <Issr>	[1..1]	Text		1221
	SchemeName <SchmeNm>	[0..1]	Text		1222
	Balance <Bal>	[1..1]	Quantity		1222

35.1.4.21.2.3 QuantityAndAvailability <QtyAndAvlbt>*Presence:* [1..1]*Definition:* Quantity of securities in the sub-balance and whether the balance is available.

QuantityAndAvailability <QtyAndAvlbt> contains the following **QuantityAndAvailability2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	±		1144
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1144

35.1.4.21.2.3.1 Quantity <Qty>*Presence:* [1..1]*Definition:* Quantity of securities in the sub-balance.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity15Choice](#)" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

35.1.4.21.2.3.2 AvailabilityIndicator <AvlbtInd>*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 1896):

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

35.1.4.21.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>*Presence:* [0..1]*Definition:* Provides additional subbalance information.*Datatype:* "RestrictedFINXMax140Text" on page 1902**35.1.4.21.4 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:* C16 "EligibleForCollateralPurposesRule", C30 "SubBalanceAdditionalDetailsRule"**AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>** contains the following elements (see "AdditionalBalanceInformation16" on page 1145 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1146
	Quantity <Qty>	[1..1]			1146
{Or	Quantity <Qty>	[1..1]	±		1147
Or	Proprietary <Prtry>	[1..1]	±		1147
Or}	QuantityAndAvailability <QtyAndAvlbtty>	[1..1]			1147
	Quantity <Qty>	[1..1]	±		1148
	AvailabilityIndicator <AvlbttyInd>	[1..1]	Indicator		1148
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1148

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 AdditionalBalanceInformation16*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]	±		1146
	Quantity <Qty>	[1..1]			1146
{Or	Quantity <Qty>	[1..1]	±		1147
Or	Proprietary <Prtry>	[1..1]	±		1147
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1147
	Quantity <Qty>	[1..1]	±		1148
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1148
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1148

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 "SubBalanceType14Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1125
Or}	Proprietary <Prtry>	[1..1]	±		1126

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 **SubBalanceQuantity7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1147
Or	Proprietary <Prtry>	[1..1]	±		1147
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1147
	Quantity <Qty>	[1..1]	±		1148
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1148

35.1.4.22.2.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity15Choice](#)" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

35.1.4.22.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification144](#)" on page 1221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1221
	Issuer <Issr>	[1..1]	Text		1221
	SchemeName <SchmeNm>	[0..1]	Text		1222
	Balance <Bal>	[1..1]	Quantity		1222

35.1.4.22.2.3 QuantityAndAvailability <QtyAndAvlbt>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance and whether the balance is available.

QuantityAndAvailability <QtyAndAvlbt> contains the following **QuantityAndAvailability2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	±		1148
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1148

35.1.4.22.2.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity15Choice](#)" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

35.1.4.22.2.3.2 AvailabilityIndicator <AvlbtInd>

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 1896):

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

35.1.4.22.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional subbalance information.

Datatype: "[RestrictedFINXMax140Text](#)" on page 1902

35.1.4.23 BalanceAmounts6

Definition: Amounts linked to a securities balance, for example, holding value.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1148
	BookValue <BookVal>	[0..1]	±		1149
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1149

35.1.4.23.1 HoldingValue <HldgVal>

Presence: [1..1]

Definition: Value of an individual financial instrument holding within a safekeeping account.

HoldingValue <HldgVal> contains the following elements (see "[AmountAndDirection14](#)" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

35.1.4.23.2 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 "[AmountAndDirection14](#)" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

35.1.4.23.3 UnrealisedGainLoss <UrlsdGnLoss>

Presence: [0..1]

Definition: Difference between holding value and the book value.

UnrealisedGainLoss <UrlsdGnLoss> contains the following elements (see "[AmountAndDirection14](#)" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

35.1.4.24 BalanceAmounts5

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]	±		1150
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1150
	BookValue <BookVal>	[0..1]	±		1150
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1150
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1151

35.1.4.24.1 HoldingValue <HldgVal>*Presence:* [1..1]*Definition:* Value of an individual financial instrument holding within a safekeeping account.**HoldingValue <HldgVal>** contains the following elements (see "[AmountAndDirection14](#)" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

35.1.4.24.2 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 "[AmountAndDirection14](#)" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

35.1.4.24.3 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 "[AmountAndDirection14](#)" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

35.1.4.24.4 UnrealisedGainLoss <UrIsdGnLoss>*Presence:* [0..1]*Definition:* Difference between holding value and the book value.**UnrealisedGainLoss <UrIsdGnLoss>** contains the following elements (see "[AmountAndDirection14](#)" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

35.1.4.24.5 AccruedInterestAmount <AcrdIntrstAmt>*Presence:* [0..1]*Definition:* Interest amount that has accrued in between coupon payment periods.**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "[AmountAndDirection14](#)" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C3, C8	1051
	Sign <Sgn>	[1..1]	Indicator		1051

35.1.5 Cash**35.1.5.1 CashSettlementSystem5Choice***Definition:* Choice of format for the cash settlement system.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1151
Or}	Proprietary <Prtry>	[1..1]	±		1151

35.1.5.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Cash settlement system expressed as an ISO 20022 code.*Datatype:* "[CashSettlementSystem2Code](#)" on page 1772

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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

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	C2	1152
	LEI <LEI>	[0..1]	IdentifierSet		1152

35.1.6.1.1 Identification <Id>

Presence: [0..1]

Definition: Unique identification of the place of clearing.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1893

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 1895

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	FromDateDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		1152
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1153

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.

FromDateToDateTime <FrDtTmToDtTm> contains the following elements (see "DateTimePeriod1" on page 1164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDtTm>	[1..1]	DateTime		1164
	ToDateTime <ToDtTm>	[1..1]	DateTime		1164

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 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		1163
	ToDate <ToDt>	[1..1]	Date		1163

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		1153
Or}	DateTime <DtTm>	[1..1]	DateTime		1153

35.1.8.1.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 1893

35.1.8.1.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODateTime" on page 1893

35.1.8.2 TerminationDate7Choice

Definition: Choice of format for the termination date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1154
Or}	Code <Cd>	[1..1]			1154
{Or	Code <Cd>	[1..1]	CodeSet		1154
Or}	Proprietary <Prtry>	[1..1]	±		1154

35.1.8.2.1 Date <Dt>

Presence: [1..1]

Definition: Date in ISO format.

Date <Dt> contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

35.1.8.2.2 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 **DateCode32Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1154
Or}	Proprietary <Prtry>	[1..1]	±		1154

35.1.8.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Date expressed as an ISO 20022 code.

Datatype: ["DateType5Code"](#) on page 1781

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

35.1.8.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.8.3 SettlementDate32Choice

Definition: Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1155
Or}	DateCode <DtCd>	[1..1]	±		1155

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 "[SettlementDateCode11Choice](#)" on page 1160 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160

35.1.8.4 SettlementDate22Choice

Definition: Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1156
Or}	DateCode <DtCd>	[1..1]	±		1156

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

35.1.8.4.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.8.5 SettlementDate20Choice

Definition: Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1156
Or}	DateCode <DtCd>	[1..1]	±		1157

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

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 one of the following elements (see ["SettlementDateCode9Choice"](#) on page 1160 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161

35.1.8.6 TradeDate9Choice

Definition: Choice of format for the trade date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

35.1.8.6.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as an ISO date.

Date <Dt> contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

35.1.8.6.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date expressed as a code.

DateCode <DtCd> contains one of the following **TradeDateCode4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

35.1.8.6.2.1 Code <Cd>

Presence: [1..1]

Definition: Trade date expressed as an ISO 20022 code.

Datatype: "DateType3Code" on page 1780

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

35.1.8.6.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.8.7 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		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

35.1.8.7.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 1893

35.1.8.7.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODateTime" on page 1893

35.1.8.8 TradeDate6Choice

Definition: Choice of format for the trade date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1159
Or}	DateCode <DtCd>	[1..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159

35.1.8.8.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as a ISO date.

Date <Dt> contains one of the following elements (see "DateAndDateTimeChoice" on page 1153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1153
Or}	DateTime <DtTm>	[1..1]	DateTime		1153

35.1.8.8.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date expressed as a code.

DateCode <DtCd> contains one of the following **TradeDateCode4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159

35.1.8.8.2.1 Code <Cd>

Presence: [1..1]

Definition: Trade date expressed as an ISO 20022 code.

Datatype: "DateType3Code" on page 1780

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

35.1.8.8.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.8.9 SettlementDateCode11Choice

Definition: Choice of format for the settlement date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160

35.1.8.9.1 Code <Cd>

Presence: [1..1]

Definition: Settlement date expressed as an ISO 20022 code.

Datatype: "[DateType4Code](#)" on page 1780

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.

35.1.8.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.8.10 SettlementDateCode9Choice

Definition: Choice of format for the settlement date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161

35.1.8.10.1 Code <Cd>

Presence: [1..1]

Definition: Settlement date expressed as an ISO 20022 code.

Datatype: "SettlementDate4Code" on page 1872

CodeName	Name	Definition
WISS	WhenIssued	Settlement is to be done when the security is issued.

35.1.8.10.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.8.11 SettlementDate15Choice

Definition: Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1161
Or}	DateCode <DtCd>	[1..1]	±		1162

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 1153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1153
Or}	DateTime <DtTm>	[1..1]	DateTime		1153

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 ["SettlementDateCode11Choice"](#) on page 1160 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160

35.1.8.12 SettlementDate12Choice

Definition: Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1162
Or}	DateCode <DtCd>	[1..1]	±		1162

35.1.8.12.1 Date <Dt>

Presence: [1..1]

Definition: Date in ISO format.

Date <Dt> contains one of the following elements (see ["DateAndDateTimeChoice"](#) on page 1153 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1153
Or}	DateTime <DtTm>	[1..1]	DateTime		1153

35.1.8.12.2 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 "[SettlementDateCode9Choice](#)" on page 1160 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161

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		1163
	ToDate <ToDt>	[1..1]	Date		1163

35.1.8.13.1 FromDate <FrDt>

Presence: [1..1]

Definition: Date and time at which the range starts.

Datatype: "[ISODate](#)" on page 1893

35.1.8.13.2 ToDate <ToDt>

Presence: [1..1]

Definition: Date and time at which the range ends.

Datatype: "[ISODate](#)" on page 1893

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		1163
	ToDateTime <ToDtTm>	[1..1]	DateTime		1163

35.1.8.14.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the range starts.

Datatype: "[ISODateTime](#)" on page 1893

35.1.8.14.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the range ends.

Datatype: "[ISODateTime](#)" on page 1893

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		1164
	ToDateTime <ToDtTm>	[1..1]	DateTime		1164

35.1.9.1.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the period starts.

Datatype: ["ISODatetime" on page 1893](#)

35.1.9.1.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the period ends.

Datatype: ["ISODatetime" on page 1893](#)

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]	±		1164
Or}	StatementPeriod <StmntPrd>	[1..1]	±		1164

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 1153](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1153
Or}	DateTime <DtTm>	[1..1]	DateTime		1153

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 1341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateToDateTime <FrDtTmToDtTm>	[1..1]	±		1342
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1342

35.1.10 Document

35.1.10.1 DocumentNumber14

Definition: Identification of a document.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C19	1165

35.1.10.1.1 Number <Nb>

Presence: [1..1]

Definition: Number used to identify a message or document.

Impacted by: C19 "ShortLongNumberRule"

Number <Nb> contains one of the following elements (see "DocumentNumber6Choice" on page 1166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1167
Or	LongNumber <LngNb>	[1..1]	Text		1167
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1167

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.

35.1.10.2 DocumentNumber16Choice

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		1166
Or	LongNumber <LngNb>	[1..1]	Text		1166
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1166

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.

35.1.10.2.1 ShortNumber <ShrtNb>

Presence: [1..1]

Definition: Message type number of the document referenced.

Datatype: "Exact3NumericText" on page 1898

35.1.10.2.2 LongNumber <LngNb>

Presence: [1..1]

Definition: MX Message identifier of the referenced document.

Datatype: "ISO20022MessageIdentificationText" on page 1898

35.1.10.2.3 ProprietaryNumber <PrtryNb>

Presence: [1..1]

Definition: Proprietary document identification.

ProprietaryNumber <PrtryNb> contains the following elements (see "GenericIdentification163" on page 1221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1221
	Issuer <Issr>	[1..1]	Text		1221
	SchemeName <SchmeNm>	[0..1]	Text		1221

35.1.10.3 DocumentNumber6Choice

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		1167
Or	LongNumber <LngNb>	[1..1]	Text		1167
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1167

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.

35.1.10.3.1 ShortNumber <ShrtNb>

Presence: [1..1]

Definition: Message type number of the document referenced.

Datatype: "Exact3NumericText" on page 1898

35.1.10.3.2 LongNumber <LngNb>

Presence: [1..1]

Definition: MX Message identifier of the referenced document.

Datatype: "ISO20022MessageIdentificationText" on page 1898

35.1.10.3.3 ProprietaryNumber <PrtryNb>

Presence: [1..1]

Definition: Proprietary document identification.

ProprietaryNumber <PrtryNb> contains the following elements (see "GenericIdentification86" on page 1222 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1222
	Issuer <Issr>	[1..1]	Text		1222
	SchemeName <SchmeNm>	[0..1]	Text		1222

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		1167
	HaircutSource <HrcutSrc>	[0..1]	±		1168

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 1897

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 1346 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[0..1]	CodeSet	C6	1346
	Identification <Id>	[1..1]	Text		1347

35.1.11.2 FinancialInstrumentAttributes97

Definition: Elements characterising a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1170
	DayCountBasis <DayCntBsis>	[0..1]	±		1170
	RegistrationForm <RegnForm>	[0..1]	±		1171
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1171
	PaymentStatus <PmtSts>	[0..1]	±		1171
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1171
	ClassificationType <ClssfctnTp>	[0..1]	±		1172
	OptionStyle <OptnStyle>	[0..1]	±		1172
	OptionType <OptnTp>	[0..1]	±		1172
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C3	1172
	CouponDate <CpnDt>	[0..1]	Date		1173
	ExpiryDate <XpryDt>	[0..1]	Date		1173
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1173
	MaturityDate <MtrtyDt>	[0..1]	Date		1173
	IssueDate <IssDt>	[0..1]	Date		1173
	NextCallableDate <NxtClblDt>	[0..1]	Date		1173
	PutableDate <PutblDt>	[0..1]	Date		1174
	DatedDate <DtdDt>	[0..1]	Date		1174
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1174
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1174
	CurrentFactor <CurFctr>	[0..1]	Rate		1174
	NextFactor <NxtFctr>	[0..1]	Rate		1174
	InterestRate <IntrstRate>	[0..1]	Rate		1174
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1174
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1175
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1175
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1175
	PoolNumber <PoolNb>	[0..1]	±		1175
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1175
	CallableIndicator <ClblInd>	[0..1]	Indicator		1176
	PutableIndicator <PutblInd>	[0..1]	Indicator		1176

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1176
	ExercisePrice <ExrcPric>	[0..1]	±		1176
	SubscriptionPrice <SbcptPric>	[0..1]	±		1177
	ConversionPrice <ConvsPric>	[0..1]	±		1177
	StrikePrice <StrkPric>	[0..1]	±		1177
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1177
	ContractSize <CtrctSz>	[0..1]	±		1178
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C9, C10, C11, C12, C14	1178
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1179

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.

35.1.11.2.1 PlaceOfListing <PlcOfListg>

Presence: [0..1]

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

PlaceOfListing <PlcOfListg> contains one of the following elements (see "MarketIdentification4Choice" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1228
Or}	Description <Desc>	[1..1]	Text		1228

35.1.11.2.2 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 ["InterestComputationMethodFormat5Choice"](#) on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1335
Or}	Proprietary <Prtry>	[1..1]	±		1338

35.1.11.2.3 RegistrationForm <RegnForm>

Presence: [0..1]

Definition: Specifies the form, this is, ownership, of the security.

RegistrationForm <RegnForm> contains one of the following elements (see ["FormOfSecurity7Choice"](#) on page 1284 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1284
Or}	Proprietary <Prtry>	[1..1]	±		1285

35.1.11.2.4 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the frequency of an interest payment.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see ["Frequency27Choice"](#) on page 1299 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

35.1.11.2.5 PaymentStatus <PmtSts>

Presence: [0..1]

Definition: Status of payment of a security at a particular time.

PaymentStatus <PmtSts> contains one of the following elements (see ["SecuritiesPaymentStatus6Choice"](#) on page 1563 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1564
Or}	Proprietary <Prtry>	[1..1]	±		1564

35.1.11.2.6 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 elements (see "Frequency27Choice" on page 1299 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

35.1.11.2.7 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 "ClassificationType33Choice" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1334
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1334

35.1.11.2.8 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 "OptionStyle9Choice" on page 1333 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333

35.1.11.2.9 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 elements (see "OptionType7Choice" on page 1284 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1284
Or}	Proprietary <Prtry>	[1..1]	±		1284

35.1.11.2.10 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: C3 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1768

Constraints

- **ActiveOrHistoricCurrency**

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

35.1.11.2.11 CouponDate <CpnDt>

Presence: [0..1]

Definition: Next payment date of an interest bearing financial instrument.

Datatype: "ISODate" on page 1893

35.1.11.2.12 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which a privilege expires.

Datatype: "ISODate" on page 1893

35.1.11.2.13 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 1893

35.1.11.2.14 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: "ISODate" on page 1893

35.1.11.2.15 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date at which the security was made available.

Datatype: "ISODate" on page 1893

35.1.11.2.16 NextCallableDate <NxtCllbldt>

Presence: [0..1]

Definition: Next date at which the issuer has the right to pay the security prior to maturity.

Datatype: "ISODate" on page 1893

35.1.11.2.17 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 1893

35.1.11.2.18 DatedDate <DtdDt>

Presence: [0..1]

Definition: First date at which a security begins to accrue interest.

Datatype: "ISODate" on page 1893

35.1.11.2.19 FirstPaymentDate <FrstPmtDt>

Presence: [0..1]

Definition: Date at which the first interest payment is due to holders of the security.

Datatype: "ISODate" on page 1893

35.1.11.2.20 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 1897

35.1.11.2.21 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 1897

35.1.11.2.22 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 1897

35.1.11.2.23 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 1897

35.1.11.2.24 YieldToMaturityRate <YldToMtrtyRate>

Presence: [0..1]

Definition: Rate of return anticipated on a bond when held until maturity date.

Datatype: "PercentageRate" on page 1897

35.1.11.2.25 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 1897

35.1.11.2.26 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 1897

35.1.11.2.27 CouponAttachedNumber <CpnAttchdNb>

Presence: [0..1]

Definition: Number of the coupon attached to the physical security.

CouponAttachedNumber <CpnAttchdNb> contains one of the following elements (see "Number23Choice" on page 1283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1283
Or}	Long <Lng>	[1..1]	±		1283

35.1.11.2.28 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 "GenericIdentification39" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1344
	Issuer <Issr>	[0..1]	Text		1344

35.1.11.2.29 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 1896):

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

35.1.11.2.30 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 1896):

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

35.1.11.2.31 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 1896):

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

35.1.11.2.32 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 "PriceType5Choice" on page 1428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1428
Or}	Indicative <Indctv>	[1..1]	±		1429

35.1.11.2.33 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 "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

35.1.11.2.34 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 "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

35.1.11.2.35 ConversionPrice <ConvsPric>*Presence:* [0..1]*Definition:* Price of one target security in the conversion.**ConversionPrice <ConvsPric>** contains the following elements (see "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

35.1.11.2.36 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 "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

35.1.11.2.37 MinimumNominalQuantity <MinNmnlQty>*Presence:* [0..1]*Definition:* Minimum nominal quantity of financial instrument.

MinimumNominalQuantity <MinNmnlQty> contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

35.1.11.2.38 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 "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

35.1.11.2.39 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>

Presence: [0..*]

Definition: Identification of the underlying security.

Impacted by: C9 "DescriptionPresenceRule", C10 "DescriptionUsageRule", C11 "ISINGuideline", C12 "ISINPresenceRule", C14 "OtherIdentificationPresenceRule"

UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId> contains the following elements (see "SecurityIdentification20" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <OthrId>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```

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

```

35.1.11.2.40 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>

Presence: [0..1]

Definition: Provides additional information about the financial instrument in narrative form.

Datatype: "RestrictedFINXMax350Text" on page 1903

35.1.11.3 FinancialInstrumentAttributes75

Definition: Elements characterising a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1181
	DayCountBasis <DayCntBsis>	[0..1]	±		1181
	RegistrationForm <RegnForm>	[0..1]	±		1182
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1182
	PaymentStatus <PmtSts>	[0..1]	±		1182
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1182
	ClassificationType <ClssfctnTp>	[0..1]	±		1183
	OptionStyle <OptnStyle>	[0..1]	±		1183
	OptionType <OptnTp>	[0..1]	±		1183
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C3	1183
	CouponDate <CpnDt>	[0..1]	Date		1184
	ExpiryDate <XpryDt>	[0..1]	Date		1184
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1184
	MaturityDate <MtrtyDt>	[0..1]	Date		1184
	IssueDate <IssDt>	[0..1]	Date		1184
	NextCallableDate <NxtClblDt>	[0..1]	Date		1184
	PutableDate <PutblDt>	[0..1]	Date		1185
	DatedDate <DtdDt>	[0..1]	Date		1185
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1185
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1185
	CurrentFactor <CurFctr>	[0..1]	Rate		1185
	NextFactor <NxtFctr>	[0..1]	Rate		1185
	InterestRate <IntrstRate>	[0..1]	Rate		1185
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1185
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1186
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1186
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1186
	PoolNumber <PoolNb>	[0..1]	±		1186
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1186
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1187
	CallableIndicator <ClblInd>	[0..1]	Indicator		1187

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1187
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1187
	ExercisePrice <ExrcPric>	[0..1]	±		1188
	SubscriptionPrice <SbcptPric>	[0..1]	±		1188
	ConversionPrice <ConvsPric>	[0..1]	±		1188
	StrikePrice <StrkPric>	[0..1]	±		1188
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1189
	ContractSize <CtrctSz>	[0..1]	±		1189
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C11, C13, C15, C17, C19	1189
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1190

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 "MarketIdentification4Choice" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1228
Or}	Description <Desc>	[1..1]	Text		1228

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 ["InterestComputationMethodFormat5Choice"](#) on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1335
Or}	Proprietary <Prtry>	[1..1]	±		1338

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 elements (see ["FormOfSecurity7Choice"](#) on page 1284 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1284
Or}	Proprietary <Prtry>	[1..1]	±		1285

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 elements (see ["Frequency27Choice"](#) on page 1299 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

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 elements (see ["SecuritiesPaymentStatus6Choice"](#) on page 1563 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1564
Or}	Proprietary <Prtry>	[1..1]	±		1564

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 elements (see "[Frequency27Choice](#)" on page 1299 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

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 "[ClassificationType33Choice](#)" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1334
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1334

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 "[OptionStyle9Choice](#)" on page 1333 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333

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 elements (see "[OptionType7Choice](#)" on page 1284 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1284
Or}	Proprietary <Prtry>	[1..1]	±		1284

35.1.11.3.10 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: C3 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1768

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance 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 1893

35.1.11.3.12 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which a privilege expires.

Datatype: "ISODate" on page 1893

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 1893

35.1.11.3.14 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: "ISODate" on page 1893

35.1.11.3.15 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date at which the security was made available.

Datatype: "ISODate" on page 1893

35.1.11.3.16 NextCallableDate <NxtClldDt>

Presence: [0..1]

Definition: Next date at which the issuer has the right to pay the security prior to maturity.

Datatype: "ISODate" on page 1893

35.1.11.3.17 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 1893

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 1893

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 1893

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 1897

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 1897

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 1897

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 1897

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 1897](#)

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 1897](#)

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 1897](#)

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 elements (see ["Number23Choice" on page 1283](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1283
Or}	Long <Lng>	[1..1]	±		1283

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 ["GenericIdentification39" on page 1344](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1344
	Issuer <Issr>	[0..1]	Text		1344

35.1.11.3.29 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series, etc.

QuantityBreakdown <QtyBrkdown> contains the following elements (see "[QuantityBreakdown33](#)" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1433
	LotQuantity <LotQty>	[0..1]	±		1433

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 1896):

- *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 1896):

- *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 1896):

- *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 "[PriceType2Choice](#)" on page 1431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1431
Or}	Indicative <Indctv>	[1..1]	±		1432

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 ["Price3" on page 1418](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

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 ["Price3" on page 1418](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

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 ["Price3" on page 1418](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

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 ["Price3" on page 1418](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

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 "[FinancialInstrumentQuantity15Choice](#)" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

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 "[FinancialInstrumentQuantity15Choice](#)" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

35.1.11.3.40 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmld>*Presence:* [0..*]*Definition:* Identification of the underlying security.*Impacted by:* [C11 "DescriptionPresenceRule"](#), [C13 "DescriptionUsageRule"](#), [C15 "ISINGuideline"](#), [C17 "ISINPresenceRule"](#), [C19 "OtherIdentificationPresenceRule"](#)**UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmld>** contains the following elements (see "[SecurityIdentification32](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1451
	OtherIdentification <Othrld>	[0..*]			1451
	Identification <Id>	[1..1]	Text		1451
	Suffix <Sfx>	[0..1]	Text		1451
	Type <Tp>	[1..1]	±		1451
	Description <Desc>	[0..1]	Text		1452

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

- **ISINPresenceRule**

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

```
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: "RestrictedFINXMax350Text" on page 1903

35.1.11.4 SecurityIdentification20

Definition: Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1191
	OtherIdentification <Othrlid>	[0..*]			1192
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192
	Description <Desc>	[0..1]	Text		1192

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

- **ISINPresenceRule**

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

```
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
```

35.1.11.4.1 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 1895

35.1.11.4.2 OtherIdentification <OthrId>

Presence: [0..*]

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

OtherIdentification <OthrId> contains the following **OtherIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1192
	Suffix <Sfx>	[0..1]	Text		1192
	Type <Tp>	[1..1]	±		1192

35.1.11.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: "RestrictedFINXMax31Text" on page 1903

35.1.11.4.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: "Max16Text" on page 1898

35.1.11.4.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see "IdentificationSource4Choice" on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1225
Or}	Proprietary <Prtry>	[1..1]	Text		1225

35.1.11.4.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: "RestrictedFINXMax140Text" on page 1902

35.1.11.5 FinancialInstrument22

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		1193
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1193
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1193
	ProductGroup <PdctGrp>	[0..1]	Text		1194
	UmbrellaName <UmbrllNm>	[0..1]	Text		1194
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C2	1194
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1194
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C3	1195
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1195
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C6	1195
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C6	1195

35.1.11.5.1 ClassType <ClsTp>

Presence: [0..1]

Definition: Features of units offered by a fund. For example, a unit may have a specific load structure, eg, front end or back end, an income policy, for example, 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 1899

35.1.11.5.2 SecuritiesForm <SctiesForm>

Presence: [0..1]

Definition: Specifies the form, that is, ownership, of the security.

Datatype: "FormOfSecurity1Code" on page 1797

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 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 1784

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.

35.1.11.5.4 ProductGroup <PdctGrp>

Presence: [0..1]

Definition: Company specific description of a group of funds.

Datatype: "RestrictedFINXMax140Text" on page 1902

35.1.11.5.5 UmbrellaName <UmbrlNm>

Presence: [0..1]

Definition: Name of the umbrella fund in which financial instrument is contained.

Datatype: "Max35Text" on page 1899

35.1.11.5.6 BaseCurrency <BaseCcy>

Presence: [0..1]

Definition: Currency of the investment fund class.

Impacted by: C2 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 1767

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.

35.1.11.5.7 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: C2 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 1767

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.

35.1.11.5.8 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: C3 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1768

Constraints

- **ActiveOrHistoricCurrency**

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

35.1.11.5.9 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 1896):

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

35.1.11.5.10 CountryOfDomicile <CtryOfDmcl>

Presence: [0..1]

Definition: Country where the fund has legal domicile as reflected in the ISIN classification.

Impacted by: C6 "Country"

Datatype: "CountryCode" on page 1780

Constraints

- **Country**

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

35.1.11.5.11 RegisteredDistributionCountry <RegdDstrbtnCtry>

Presence: [0..*]

Definition: Countries where the fund is registered for distribution.

Impacted by: C6 "Country"

Datatype: "CountryCode" on page 1780

Constraints

- **Country**

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

35.1.11.6 DerivativeBasicAttributes2

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	C3, C8	1196
	InterestIncludedInPrice <IntrstInclInPric>	[0..1]	Indicator		1196

35.1.11.6.1 NotionalCurrencyAndAmount <NtnlCcyAndAmt>

Presence: [1..1]

Definition: Amount underlying a financial derivatives contract necessary for calculating payments or receipts.

Impacted by: C3 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1765

Constraints

- **ActiveOrHistoricCurrency**

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

35.1.11.6.2 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 1896):

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

35.1.12 Financial Instrument Quantity**35.1.12.1 FinancialInstrumentQuantity15Choice**

Definition: Choice between formats for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

35.1.12.1.1 Unit <Unit>

Presence: [1..1]

Definition: Quantity expressed as a number, for example, a number of shares.

Datatype: "RestrictedFINDecimalNumber" on page 1897

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: "RestrictedFINImpliedCurrencyAndAmount" on page 1765

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: "RestrictedFINImpliedCurrencyAndAmount" on page 1765

35.1.12.2 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		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1198

35.1.12.2.1 Unit <Unit>

Presence: [1..1]

Definition: Quantity expressed as a number, for example, a number of shares.

Datatype: "DecimalNumber" on page 1896

35.1.12.2.2 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 1763

35.1.12.2.3 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 1763**35.1.13 Foreign Exchange****35.1.13.1 ForeignExchangeTerms27***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	1198
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1198
	ExchangeRate <XchgRate>	[1..1]	Rate		1199
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C2, C7	1199

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:* C2 "ActiveCurrency"*Datatype:* "ActiveCurrencyCode" on page 1767**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.

35.1.13.1.2 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 1767**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.

35.1.13.1.3 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 1897

35.1.13.1.4 ResultingAmount <RsltAmt>

Presence: [1..1]

Definition: Counter value of a foreign exchange conversion.

Impacted by: C2 "ActiveCurrency", C7 "CurrencyAmount"

Datatype: "RestrictedFINActiveCurrencyAndAmount" on page 1764

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.

35.1.13.2 ForeignExchangeTerms35

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C3	1199
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C3	1200
	ExchangeRate <XchgRate>	[1..1]	Rate		1200
	QuotationDate <QtnDt>	[0..1]	DateTime		1200
	QuotingInstitution <QtgInstn>	[0..1]	±		1200

35.1.13.2.1 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: C3 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1768

Constraints

- **ActiveOrHistoricCurrency**

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

35.1.13.2.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

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

Impacted by: C3 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1768

Constraints

- **ActiveOrHistoricCurrency**

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

35.1.13.2.3 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 ($\text{ExchangeRate} = \text{UnitCurrency} / \text{QuotedCurrency}$).

Datatype: "BaseOneRate" on page 1897

35.1.13.2.4 QuotationDate <QtnDt>

Presence: [0..1]

Definition: Date and time at which an exchange rate is quoted.

Datatype: "ISODateTime" on page 1893

35.1.13.2.5 QuotingInstitution <QtgInstn>

Presence: [0..1]

Definition: Party that proposes a foreign exchange rate.

QuotingInstitution <QtglInstn> contains one of the following elements (see "PartyIdentification137Choice" on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1401
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1402
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1402

35.1.14 Identification Information

35.1.14.1 GenericIdentification18

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		1201
	SchemeName <SchmeNm>	[0..1]	Text		1201
	Issuer <Issr>	[0..1]	Text		1201

35.1.14.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "RestrictedFINXMax30Text" on page 1903

35.1.14.1.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max4AlphaNumericText" on page 1899

35.1.14.1.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max4AlphaNumericText" on page 1899

35.1.14.2 References66Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>	[1..1]	Text		1202
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1202
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1202
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1202
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1202
Or	PoolIdentification <PoolId>	[1..1]	Text		1203
Or	CommonIdentification <CmonId>	[1..1]	Text		1203
Or	TradeIdentification <TradId>	[1..1]	Text		1203
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1203

35.1.14.2.1 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: "RestrictedFINXMax16Text" on page 1902

35.1.14.2.2 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: "RestrictedFINXMax16Text" on page 1902

35.1.14.2.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra balance movement transaction as known by the account owner.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.2.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.2.5 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: "RestrictedFINXMax16Text" on page 1902

35.1.14.2.6 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.2.7 CommonIdentification <CmonId>

Presence: [1..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.2.8 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: "RestrictedFINXMax52Text" on page 1904

35.1.14.2.9 OtherTransactionIdentification <OthrTxId>

Presence: [1..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.3 References50Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1203
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1204
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1204
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1204
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1204
Or	PoolIdentification <PoolId>	[1..1]	Text		1204
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1204

35.1.14.3.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

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: "RestrictedFINXMax16Text" on page 1902

35.1.14.3.2 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: "RestrictedFINXMax16Text" on page 1902

35.1.14.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra balance movement transaction as known by the account owner.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.3.4 AccountServicerTransactionIdentification <AcctSvrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.3.5 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: "RestrictedFINXMax16Text" on page 1902

35.1.14.3.6 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.3.7 OtherTransactionIdentification <OthrTxId>

Presence: [1..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.4 References60Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]			1205
	TransactionIdentification <TxId>	[1..1]	Text		1205
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1205
	Payment <Pmt>	[1..1]	CodeSet		1206
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>	[1..1]			1206
	TransactionIdentification <TxId>	[1..1]	Text		1206
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1206
	Payment <Pmt>	[1..1]	CodeSet		1207
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1207
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]			1207
	MessageNumber <MsgNb>	[0..1]	±	C7	1207
	Identification <Id>	[1..1]	Text		1208

35.1.14.4.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

Presence: [1..1]

Definition: Unambiguous identification of the securities settlement transaction.

SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId> contains the following **SettlementTypeAndIdentification22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1205
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1205
	Payment <Pmt>	[1..1]	CodeSet		1206

35.1.14.4.1.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.4.1.2 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 1827

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.

35.1.14.4.1.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1781

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).

35.1.14.4.2 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 **SettlementTypeAndIdentification22** 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		1207

35.1.14.4.2.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.4.2.2 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 1827

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.

35.1.14.4.2.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1781

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).

35.1.14.4.3 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: "RestrictedFINXMax16Text" on page 1902

35.1.14.4.4 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 **GenericDocumentIdentification6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageNumber <MsgNb>	[0..1]	±	C7	1207
	Identification <Id>	[1..1]	Text		1208

35.1.14.4.4.1 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 "DocumentNumber16Choice" on page 1165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1166
Or	LongNumber <LngNb>	[1..1]	Text		1166
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1166

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.

35.1.14.4.2 Identification <Id>

Presence: [1..1]

Definition: Identification of the document.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.5 References58Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesSttlmTxld>	[1..1]	Text		1208
Or	PoolIdentification <PoolId>	[1..1]	Text		1208
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1209
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1209
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1209

35.1.14.5.1 SecuritiesSettlementTransactionIdentification <SciesSttlmTxld>

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: "RestrictedFINXMax16Text" on page 1902

35.1.14.5.2 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.5.3 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:* "RestrictedFINXMax16Text" on page 1902**35.1.14.5.4 AccountServicerTransactionIdentification <AcctSvcrTxId>***Presence:* [1..1]*Definition:* Unambiguous identification of the transaction as known by the account servicer.*Datatype:* "RestrictedFINXMax16Text" on page 1902**35.1.14.5.5 OtherTransactionIdentification <OthrTxId>***Presence:* [1..1]*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.*Datatype:* "RestrictedFINXMax16Text" on page 1902**35.1.14.6 References51Choice***Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1209
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1209
Or	PoolIdentification <PoolId>	[1..1]	Text		1209
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1210
Or}	ProcessorTransactionIdentification <PrctrTxId>	[1..1]	Text		1210

35.1.14.6.1 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:* "RestrictedFINXMax16Text" on page 1902**35.1.14.6.2 AccountServicerTransactionIdentification <AcctSvcrTxId>***Presence:* [1..1]*Definition:* Unambiguous identification of the transaction as known by the account servicer.*Datatype:* "RestrictedFINXMax16Text" on page 1902**35.1.14.6.3 PoolIdentification <PoolId>***Presence:* [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.6.4 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: "RestrictedFINXMax16Text" on page 1902

35.1.14.6.5 ProcessorTransactionIdentification <PrcrTxId>

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: "RestrictedFINXMax16Text" on page 1902

35.1.14.7 References53Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConfld>	[1..1]			1212
	TransactionIdentification <Txld>	[1..1]	Text		1212
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1212
	Payment <Pmt>	[1..1]	CodeSet		1212
Or	IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfld>	[1..1]	Text		1213
Or	SecuritiesBalanceAccountingReportIdentification <SctiesBalAcctgRptld>	[1..1]	Text		1213
Or	SecuritiesBalanceCustodyReportIdentification <SctiesBalCtdyRptld>	[1..1]	Text		1213
Or	IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptld>	[1..1]	Text		1213
Or	SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld>	[1..1]			1213
	TransactionIdentification <Txld>	[1..1]	Text		1214
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1214
	Payment <Pmt>	[1..1]	CodeSet		1214
Or	SecuritiesTransactionPendingReportIdentification <SctiesTxPdgRptld>	[1..1]	Text		1214
Or	SecuritiesTransactionPostingReportIdentification <SctiesTxPstngRptld>	[1..1]	Text		1214
Or	SecuritiesSettlementTransactionAllegementReportIdentification <SctiesSttlmTxAllgmtRptld>	[1..1]	Text		1214
Or	SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SctiesSttlmTxAllgmtNtfctnTxld>	[1..1]			1215
	TransactionIdentification <Txld>	[1..1]	Text		1215
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1215
	Payment <Pmt>	[1..1]	CodeSet		1215
Or	PortfolioTransferNotificationIdentification <PrtfITrfNtfctnld>	[1..1]	Text		1216
Or	SecuritiesSettlementTransactionGenerationNotificationIdentification <SctiesSttlmTxGnrtnNtfctnld>	[1..1]			1216
	TransactionIdentification <Txld>	[1..1]	Text		1216
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1216
	Payment <Pmt>	[1..1]	CodeSet		1216
Or	OtherMessageIdentification <OthrMsgld>	[1..1]	Text		1217
Or}	TotalPortfolioValuationReportIdentification <TtlPrtfValtnRptld>	[1..1]	Text		1217

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.

35.1.14.7.1 SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConfld>

Presence: [1..1]

Definition: Unambiguous identification of the confirmation to be cancelled.

SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConfld> contains the following **SettlementTypeAndIdentification22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1212
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1212
	Payment <Pmt>	[1..1]	CodeSet		1212

35.1.14.7.1.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.7.1.2 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 1827

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.

35.1.14.7.1.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1781

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).

35.1.14.7.2 IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfld>

Presence: [1..1]

Definition: Unambiguous account servicer identification of the intra-position movement confirmation to be cancelled.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.7.3 SecuritiesBalanceAccountingReportIdentification <SctiesBalAcctgRptld>

Presence: [1..1]

Definition: Unambiguous identification of the report message to be cancelled.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.7.4 SecuritiesBalanceCustodyReportIdentification <SctiesBalCtdyRptld>

Presence: [1..1]

Definition: Unambiguous identification of the report message to be cancelled.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.7.5 IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptld>

Presence: [1..1]

Definition: Identification of the intra-position movement posting report to be cancelled.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.7.6 SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld>

Presence: [1..1]

Definition: Unambiguous identification of the confirmation to be cancelled.

SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld> contains the following **SettlementTypeAndIdentification22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1214
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1214
	Payment <Pmt>	[1..1]	CodeSet		1214

35.1.14.7.6.1 TransactionIdentification <TxId>*Presence:* [1..1]*Definition:* Provides unambiguous transaction identification information.*Datatype:* "RestrictedFINXMax16Text" on page 1902**35.1.14.7.6.2 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 1827

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.

35.1.14.7.6.3 Payment <Pmt>*Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1781

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).

35.1.14.7.7 SecuritiesTransactionPendingReportIdentification <SctiesTxPdgRptId>*Presence:* [1..1]*Definition:* Unambiguous identification of the report message to be cancelled.*Datatype:* "RestrictedFINXMax16Text" on page 1902**35.1.14.7.8 SecuritiesTransactionPostingReportIdentification <SctiesTxPstngRptId>***Presence:* [1..1]*Definition:* Unambiguous identification of the report message to be cancelled.*Datatype:* "RestrictedFINXMax16Text" on page 1902**35.1.14.7.9 SecuritiesSettlementTransactionAllegementReportIdentification <SctiesSttlmTxAllgmtRptId>***Presence:* [1..1]*Definition:* Unambiguous identification of the report to be cancelled.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.7.10 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 **SettlementTypeAndIdentification22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1215
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		1215
	Payment <Pmt>	[1..1]	CodeSet		1215

35.1.14.7.10.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.7.10.2 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 1827

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.

35.1.14.7.10.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1781

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).

35.1.14.7.11 PortfolioTransferNotificationIdentification <PrftlTrfNtfctnId>

Presence: [1..1]

Definition: Identification of the portfolio transfer.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.7.12 SecuritiesSettlementTransactionGenerationNotificationIdentification <SctiesSttlmTxGnrtnNtfctnId>

Presence: [1..1]

Definition: Unambiguous identification of the notification message to be cancelled.

SecuritiesSettlementTransactionGenerationNotificationIdentification <SctiesSttlmTxGnrtnNtfctnId> contains the following **SettlementTypeAndIdentification22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1216
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1216
	Payment <Pmt>	[1..1]	CodeSet		1216

35.1.14.7.12.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.7.12.2 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 1827

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.

35.1.14.7.12.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1781

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).

35.1.14.7.13 OtherMessageIdentification <OthrMsgId>

Presence: [1..1]

Definition: Unambiguous identification of the message to be cancelled.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.7.14 TotalPortfolioValuationReportIdentification <TtlPrftlValtnRptId>

Presence: [1..1]

Definition: Unique identification of the report.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.8 References59Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OtherTransactionIdentification <OthrTxId>	[1..1]			1218
	MessageNumber <MsgNb>	[0..1]	±	C19	1218
	Identification <Id>	[1..1]	Text		1218
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>	[1..1]			1218
	TransactionIdentification <TxId>	[1..1]	Text		1219
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1219
	Payment <Pmt>	[1..1]	CodeSet		1219
Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]			1219
	TransactionIdentification <TxId>	[1..1]	Text		1220
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1220
	Payment <Pmt>	[1..1]	CodeSet		1220
Or}	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1220

35.1.14.8.1 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 **GenericDocumentIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageNumber <MsgNb>	[0..1]	±	C19	1218
	Identification <Id>	[1..1]	Text		1218

35.1.14.8.1.1 MessageNumber <MsgNb>*Presence:* [0..1]*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.*Impacted by:* C19 "ShortLongNumberRule"**MessageNumber <MsgNb>** contains one of the following elements (see "[DocumentNumber6Choice](#)" on page 1166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1167
Or	LongNumber <LngNb>	[1..1]	Text		1167
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1167

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.

35.1.14.8.1.2 Identification <Id>*Presence:* [1..1]*Definition:* Identification of the document.*Datatype:* "[RestrictedFINXMax16Text](#)" on page 1902**35.1.14.8.2 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 **SettlementTypeAndIdentification22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1219
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1219
	Payment <Pmt>	[1..1]	CodeSet		1219

35.1.14.8.2.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.8.2.2 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 1827

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.

35.1.14.8.2.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1781

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).

35.1.14.8.3 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

Presence: [1..1]

Definition: Unambiguous identification of the securities settlement transaction.

SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId> contains the following **SettlementTypeAndIdentification22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1220
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1220
	Payment <Pmt>	[1..1]	CodeSet		1220

35.1.14.8.3.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.14.8.3.2 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 1827

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.

35.1.14.8.3.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1781

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).

35.1.14.8.4 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: "RestrictedFINXMax16Text" on page 1902

35.1.14.9 GenericIdentification163

Definition: Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1221
	Issuer <Issr>	[1..1]	Text		1221
	SchemeName <SchmeNm>	[0..1]	Text		1221

35.1.14.9.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Max35Text" on page 1899

35.1.14.9.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max4AlphaNumericText" on page 1899

35.1.14.9.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max4AlphaNumericText" on page 1899

35.1.14.10 GenericIdentification144

Definition: Proprietary information related to a balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1221
	Issuer <Issr>	[1..1]	Text		1221
	SchemeName <SchmeNm>	[0..1]	Text		1222
	Balance <Bal>	[1..1]	Quantity		1222

35.1.14.10.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 1898

35.1.14.10.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max4AlphaNumericText" on page 1899

35.1.14.10.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max4AlphaNumericText" on page 1899

35.1.14.10.4 Balance <Bal>

Presence: [1..1]

Definition: Value of the balance.

Datatype: "RestrictedFINDecimalNumber" on page 1897

35.1.14.11 GenericIdentification86

Definition: Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1222
	Issuer <Issr>	[1..1]	Text		1222
	SchemeName <SchmeNm>	[0..1]	Text		1222

35.1.14.11.1 Identification <Id>

Presence: [1..1]

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

Datatype: "RestrictedFINXMax30Text" on page 1903

35.1.14.11.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max4AlphaNumericText" on page 1899

35.1.14.11.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max4AlphaNumericText" on page 1899

35.1.14.12 GenericIdentification85

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1223
	Identification <Id>	[0..1]	Text		1223

35.1.14.12.1 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.14.12.2 Identification <Id>

Presence: [0..1]

Definition: Name or number assigned by an entity to enable recognition of that entity.

Datatype: "[RestrictedFINXMax30Text](#)" on page 1903

35.1.14.13 GenericIdentification84

Definition: Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1223
	Issuer <Issr>	[1..1]	Text		1223
	SchemeName <SchmeNm>	[0..1]	Text		1223

35.1.14.13.1 Identification <Id>

Presence: [1..1]

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

Datatype: "[RestrictedFINXMax34Text](#)" on page 1903

35.1.14.13.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "[Max4AlphaNumericText](#)" on page 1899

35.1.14.13.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max4AlphaNumericText" on page 1899

35.1.14.14 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		1224
	Issuer <Issr>	[1..1]	Text		1224
	SchemeName <SchmeNm>	[0..1]	Text		1224

35.1.14.14.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 1898

35.1.14.14.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 1899

35.1.14.14.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 1899

35.1.14.15 GenericIdentification47

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		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.14.15.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 1898

35.1.14.15.2 Issuer <Issr>*Presence:* [1..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max4AlphaNumericText" on page 1899**35.1.14.15.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max4AlphaNumericText" on page 1899**35.1.14.16 IdentificationSource4Choice***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		1225
Or}	Proprietary <Prtry>	[1..1]	Text		1225

35.1.14.16.1 Code <Cd>*Presence:* [1..1]*Definition:* Unique and unambiguous identification source, as assigned via a pre-determined code list.*Datatype:* "ExternalFinancialInstrumentIdentificationType1Code" on page 1787**35.1.14.16.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Unique and unambiguous identification source using a proprietary identification scheme.*Datatype:* "RestrictedFINExact2Text" on page 1900**35.1.14.17 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		1225
Or}	Proprietary <Prtry>	[1..1]	Text		1226

35.1.14.17.1 Code <Cd>*Presence:* [1..1]*Definition:* Unique and unambiguous identification source, as assigned via a pre-determined code list.*Datatype:* "ExternalFinancialInstrumentIdentificationType1Code" on page 1787

35.1.14.17.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Unique and unambiguous identification source using a proprietary identification scheme.*Datatype:* "Max35Text" on page 1899**35.1.15 Market****35.1.15.1 MarketIdentification2Choice***Definition:* Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1226
Or}	Description <Desc>	[1..1]	Text		1226

35.1.15.1.1 MarketIdentifierCode <MktldrCd>*Presence:* [1..1]*Definition:* ISO 10383 Market Identification Code.*Datatype:* "MICIdentifier" on page 1895**35.1.15.1.2 Description <Desc>***Presence:* [1..1]*Definition:* Description of the market when no Market Identifier Code is available.*Datatype:* "RestrictedFINXMax30Text" on page 1903**35.1.15.2 MarketClientSide7Choice***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		1226
Or}	Proprietary <Prtry>	[1..1]	±		1227

35.1.15.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Market side or a client side information expressed as an ISO 20022 code.*Datatype:* "MarketClientSide1Code" on page 1804

CodeName	Name	Definition
CLNT	ClientSide	Instruction is for a client side transaction.
MAKT	MarketSide	Instruction is for a market side transaction.

35.1.15.2.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.15.3 PlaceOfTradeIdentification2*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]	±	C28	1227
	LEI <LEI>	[0..1]	IdentifierSet		1228

35.1.15.3.1 MarketTypeAndIdentification <MktTpAndId>*Presence:* [0..1]*Definition:* Identification and type of the place of trade.*Impacted by:* [C28 "MarketTypeAndIdentificationRule"](#)**MarketTypeAndIdentification <MktTpAndId>** contains the following elements (see "[MarketIdentification90](#)" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1332
	Type <Tp>	[1..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1333

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.

35.1.15.3.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a place of trade.

Datatype: "LEIIdentifier" on page 1895

35.1.15.4 MarketIdentification4Choice

Definition: Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1228
Or}	Description <Desc>	[1..1]	Text		1228

35.1.15.4.1 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 1895

35.1.15.4.2 Description <Desc>

Presence: [1..1]

Definition: Description of the market when no Market Identifier Code is available.

Datatype: "RestrictedFINXMax30Text" on page 1903

35.1.16 Miscellaneous

35.1.16.1 CurrencyToBuyOrSell1Choice

Definition: Choice of counterparty type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C2	1228
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C2	1229

35.1.16.1.1 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 1767

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.

35.1.16.1.2 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 1767

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.

35.1.16.2 SettlementOrCorporateActionEvent32Choice

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]	±		1229
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1229

35.1.16.2.1 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "SecuritiesTransactionType52Choice" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1270
Or}	Proprietary <Prtry>	[1..1]	±		1272

35.1.16.2.2 CorporateActionEventType <CorpActnEvtTp>

Presence: [1..1]

Definition: Specifies the type of corporate event.

Impacted by: C14 "EventTypeRule"

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see "CorporateActionEventType101Choice" on page 1231 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1232
Or}	Proprietary <Prtry>	[1..1]	±		1238

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.

35.1.16.3 SettlementOrCorporateActionEvent33Choice

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]	±		1230
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1230

35.1.16.3.1 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "SecuritiesTransactionType58Choice" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1261
Or}	Proprietary <Prtry>	[1..1]	±		1263

35.1.16.3.2 CorporateActionEventType <CorpActnEvtTp>

Presence: [1..1]

Definition: Specifies the type of corporate event.

Impacted by: C14 "EventTypeRule"

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see "CorporateActionEventType101Choice" on page 1231 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1232
Or}	Proprietary <Prtry>	[1..1]	±		1238

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.

35.1.16.4 CorporateActionEventType101Choice

Definition: Choice of format for the repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1232
Or}	Proprietary <Prtry>	[1..1]	±		1238

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.

35.1.16.4.1 Code <Cd>

Presence: [1..1]

Definition: Corporate action event type expressed as an ISO 20022 code.

Datatype: "CorporateActionEventType33Code" on page 1773

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.

CodeName	Name	Definition
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.
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).

CodeName	Name	Definition
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 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.

CodeName	Name	Definition
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 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

CodeName	Name	Definition
		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 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

CodeName	Name	Definition
		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.
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.

CodeName	Name	Definition
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.

35.1.16.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Corporate action event type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.5 RegistrationParameters7

Definition: Information related to registration of securities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1238
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1239
	RegistrarAccount <RegarAcct>	[0..1]	Text		1239
	CertificateNumber <CertNb>	[0..*]	±	C28	1239

35.1.16.5.1 CertificationIdentification <CertfctnId>

Presence: [0..1]

Definition: Identification assigned to a deposit.

Datatype: "[RestrictedFINXMax16Text](#)" on page 1902

35.1.16.5.2 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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

35.1.16.5.3 RegistrarAccount <RegarAcct>*Presence:* [0..1]*Definition:* Account at the registrar where financial instruments are registered.*Datatype:* "RestrictedFINXMax35Text" on page 1904**35.1.16.5.4 CertificateNumber <CertNb>***Presence:* [0..*]*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.*Impacted by:* C28 "ISO8532AndIssuerSchemeNameRule"**CertificateNumber <CertNb>** contains the following elements (see "SecuritiesCertificate5" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1312
	Issuer <Issr>	[0..1]	Text		1312
	SchemeName <SchmeNm>	[0..1]	Text		1312

Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

35.1.16.6 SecuritiesTradeDetails110*Definition:* Details of the securities trade.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1242
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1242
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1242
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1242
	TradeDate <TradDt>	[0..1]	±		1242
	SettlementDate <SttlmDt>	[0..1]	±		1243
	LateDeliveryDate <LateDlrvyDt>	[0..1]	±		1243
	DealPrice <DealPric>	[0..1]	±		1243
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C29	1244
	OpeningClosing <OpngClsg>	[0..1]	±		1244
	Reporting <Rptg>	[0..*]	±		1244
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1244
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1245
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1245
	TypeOfPrice <TpOfPric>	[0..1]	±		1245
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1245
	MatchingStatus <MchngSts>	[0..1]	±		1246
	AffirmationStatus <AffirmSts>	[0..1]	±		1246
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1246
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		1246

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.

- **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.

35.1.16.6.1 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:* "RestrictedFINXMax52Text" on page 1904**35.1.16.6.2 CollateralTransactionIdentification <CollTxId>***Presence:* [0..*]*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.*Datatype:* "RestrictedFINXMax16Text" on page 1902**35.1.16.6.3 PlaceOfTrade <PlcOfTrad>***Presence:* [0..1]*Definition:* Market in which a trade transaction has been executed.**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification2](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C28	1227
	LEI <LEI>	[0..1]	IdentifierSet		1228

35.1.16.6.4 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 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1152
	LEI <LEI>	[0..1]	IdentifierSet		1152

35.1.16.6.5 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 "[TradeDate9Choice](#)" on page 1157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

35.1.16.6.6 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 "[SettlementDate20Choice](#)" on page 1156 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1156
Or}	DateCode <DtCd>	[1..1]	±		1157

35.1.16.6.7 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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

35.1.16.6.8 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 "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

35.1.16.6.9 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: C29 "NumberRule"

Datatype: "Max3Number" on page 1896

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

35.1.16.6.10 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 "OpeningClosing4Choice" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1295
Or}	Proprietary <Prtry>	[1..1]	±		1295

35.1.16.6.11 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 "Reporting11Choice" on page 1255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1256
Or}	Proprietary <Prtry>	[1..1]	±		1256

35.1.16.6.12 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 "[TradeTransactionCondition6Choice](#)" on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1753
Or}	Proprietary <Prtry>	[1..1]	±		1754

35.1.16.6.13 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see "[InvestorCapacity5Choice](#)" on page 1294 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1294
Or}	Proprietary <Prtry>	[1..1]	±		1294

35.1.16.6.14 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 "[TradeOriginator4Choice](#)" on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1293
Or}	Proprietary <Prtry>	[1..1]	±		1294

35.1.16.6.15 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 "[TypeOfPrice32Choice](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1431
Or}	Proprietary <Prtry>	[1..1]	±		1431

35.1.16.6.16 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 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C2	1228
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C2	1229

35.1.16.6.17 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "[MatchingStatus28Choice](#)" on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1740
Or}	Proprietary <Prtry>	[1..1]	±		1740

35.1.16.6.18 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see "[AffirmationStatus9Choice](#)" on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1729
Or}	Proprietary <Prtry>	[1..1]	±		1730

35.1.16.6.19 FXAdditionalDetails <FxAddtIDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "[RestrictedFINXMax350Text](#)" on page 1903

35.1.16.6.20 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtIDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: "[RestrictedFINXMax350Text](#)" on page 1903

35.1.16.7 SecuritiesTradeDetails109

Definition: Details of the securities trade.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1249
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1249
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1249
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1249
	TradeDate <TradDt>	[0..1]	±		1249
	LateDeliveryDate <LateDlrvyDt>	[0..1]	±		1250
	DealPrice <DealPric>	[0..1]	±		1250
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C29	1250
	OpeningClosing <OpngClsg>	[0..1]	±		1251
	Reporting <Rptg>	[0..*]	±		1251
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1251
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1251
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1252
	TypeOfPrice <TpOfPric>	[0..1]	±		1252
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1252
	MatchingStatus <MtchgSts>	[0..1]	±		1252
	AffirmationStatus <AffirmSts>	[0..1]	±		1253
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1253
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		1253

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.

- **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.

35.1.16.7.1 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: "RestrictedFINXMax52Text" on page 1904

35.1.16.7.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.16.7.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see "PlaceOfTradeIdentification2" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C28	1227
	LEI <LEI>	[0..1]	IdentifierSet		1228

35.1.16.7.4 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 1152 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1152
	LEI <LEI>	[0..1]	IdentifierSet		1152

35.1.16.7.5 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 "[TradeDate9Choice](#)" on page 1157 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1157
Or}	DateCode <DtCd>	[1..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

35.1.16.7.6 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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

35.1.16.7.7 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 "[Price3](#)" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

35.1.16.7.8 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: [C29 "NumberRule"](#)

Datatype: "[Max3Number](#)" on page 1896

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

35.1.16.7.9 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 "[OpeningClosing4Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1295
Or}	Proprietary <Prtry>	[1..1]	±		1295

35.1.16.7.10 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 "[Reporting11Choice](#)" on page 1255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1256
Or}	Proprietary <Prtry>	[1..1]	±		1256

35.1.16.7.11 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 "[TradeTransactionCondition6Choice](#)" on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1753
Or}	Proprietary <Prtry>	[1..1]	±		1754

35.1.16.7.12 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see "[InvestorCapacity5Choice](#)" on page 1294 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1294
Or}	Proprietary <Prtry>	[1..1]	±		1294

35.1.16.7.13 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 "[TradeOriginator4Choice](#)" on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1293
Or}	Proprietary <Prtry>	[1..1]	±		1294

35.1.16.7.14 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 "[TypeOfPrice32Choice](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1431
Or}	Proprietary <Prtry>	[1..1]	±		1431

35.1.16.7.15 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 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C2	1228
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C2	1229

35.1.16.7.16 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtgSts> contains one of the following elements (see "[MatchingStatus28Choice](#)" on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1740
Or}	Proprietary <Prtry>	[1..1]	±		1740

35.1.16.7.17 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see "[AffirmationStatus9Choice](#)" on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1729
Or}	Proprietary <Prtry>	[1..1]	±		1730

35.1.16.7.18 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "[RestrictedFINXMax350Text](#)" on page 1903

35.1.16.7.19 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrccgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: "[RestrictedFINXMax350Text](#)" on page 1903

35.1.16.8 CentralCounterPartyEligibility5Choice

Definition: Choice of format for the CCP eligibility information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1253
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.16.8.1 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 1896):

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

35.1.16.8.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Central counterparty eligibility information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.9 BeneficialOwnership5Choice

Definition: Choice of format for the beneficial ownership.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1254
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.16.9.1 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 1896):

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

35.1.16.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Beneficial ownership information expressed a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.10 RestrictionIdentification2

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		1255
	Identification <Id>	[1..1]	Text		1255

35.1.16.10.1 Code <Cd>

Presence: [1..1]

Definition: Restriction identification removal or addition applied on the transaction expressed as a code.

Datatype: "RestrictionReference1Code" on page 1850

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.

35.1.16.10.2 Identification <Id>

Presence: [1..1]

Definition: Restriction identification applied on the transaction.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.16.11 Reporting11Choice

Definition: Choice of formats for a reporting type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1256
Or}	Proprietary <Prtry>	[1..1]	±		1256

35.1.16.11.1 Code <Cd>*Presence:* [1..1]*Definition:* Third party reporting information expressed as an ISO 20022 code.*Datatype:* "Reporting3Code" on page 1847

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.

35.1.16.11.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Third party reporting information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.12 Linkages56*Definition:* Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C9	1256
	MessageNumber <MsgNb>	[0..1]	±	C7	1257
	Reference <Ref>	[1..1]	±		1257
	ReferenceOwner <RefOwnr>	[0..1]	±		1258

35.1.16.12.1 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 "[ProcessingPosition18Choice](#)" on page 1305 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1306
Or}	Proprietary <Prtry>	[1..1]	±		1306

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.

35.1.16.12.2 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 "[DocumentNumber16Choice](#)" on page 1165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1166
Or	LongNumber <LngNb>	[1..1]	Text		1166
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1166

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.

35.1.16.12.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see "References66Choice" on page 1201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1202
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1202
Or	IntraBalanceMovementIdentification <IntraBalMvmntld>	[1..1]	Text		1202
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1202
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[1..1]	Text		1202
Or	PoolIdentification <Poolld>	[1..1]	Text		1203
Or	CommonIdentification <Cmonld>	[1..1]	Text		1203
Or	TradeIdentification <Tradld>	[1..1]	Text		1203
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1203

35.1.16.12.4 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see "PartyIdentification136Choice" on page 1392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1392
Or}	ProprietaryIdentification <Prtryld>	[1..1]	±		1392

35.1.16.13 Linkages55

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C23	1259
	MessageNumber <MsgNb>	[0..1]	±	C19	1259
	Reference <Ref>	[1..1]	±		1260
	LinkedQuantity <LkdQty>	[0..1]	±		1260
	ReferenceOwner <RefOwnr>	[0..1]	±		1260

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.

35.1.16.13.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: Specifies when the transaction is to be executed relative to a linked transaction.

Impacted by: [C23 "WithLinkageRule"](#)

ProcessingPosition <PrcgPos> contains one of the following elements (see ["ProcessingPosition10Choice"](#) on page 1306 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1307
Or}	Proprietary <Prtry>	[1..1]	±		1307

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.

35.1.16.13.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

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

MessageNumber <MsgNb> contains one of the following elements (see ["DocumentNumber6Choice"](#) on page 1166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1167
Or	LongNumber <LngNb>	[1..1]	Text		1167
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1167

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.

35.1.16.13.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see "[References50Choice](#)" on page 1203 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1203
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1204
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1204
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1204
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1204
Or	PoolIdentification <PoolId>	[1..1]	Text		1204
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1204

35.1.16.13.4 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 "[PairedOrTurnedQuantity4Choice](#)" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±		1441
Or}	TurnedQuantity <TrndQty>	[0..1]	±		1441

35.1.16.13.5 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see "PartyIdentification136Choice" on page 1392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1392
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1392

35.1.16.14 SecuritiesTransactionType58Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1261
Or}	Proprietary <Prtry>	[1..1]	±		1263

35.1.16.14.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "SecuritiesTransactionType27Code" on page 1869

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.
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.

35.1.16.14.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.15 SecuritiesTransactionType55Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1264
Or}	Proprietary <Prtry>	[1..1]	±		1266

35.1.16.15.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "[SecuritiesTransactionType22Code](#)" on page 1857

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

CodeName	Name	Definition
		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.
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.

CodeName	Name	Definition
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.

35.1.16.15.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.16 SecuritiesTransactionType53Choice

Definition: Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1267
Or}	Proprietary <Prtry>	[1..1]	±		1269

35.1.16.16.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "[SecuritiesTransactionType23Code](#)" on page 1860

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.

CodeName	Name	Definition
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.
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).

CodeName	Name	Definition
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.
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.

35.1.16.16.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.17 SecuritiesTransactionType52Choice

Definition: Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1270
Or}	Proprietary <Prtry>	[1..1]	±		1272

35.1.16.17.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "[SecuritiesTransactionType26Code](#)" on page 1866

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.

CodeName	Name	Definition
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.
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).

CodeName	Name	Definition
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.
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.

35.1.16.17.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.18 SecuritiesTransactionType51Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1273
Or}	Proprietary <Prtry>	[1..1]	±		1275

35.1.16.18.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "SecuritiesTransactionType25Code" on page 1864

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

CodeName	Name	Definition
		(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.
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.

CodeName	Name	Definition
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.
REBL	Rebalancing	Relates to a rebalanced transaction.

35.1.16.18.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.19 SecuritiesTransactionType49Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1276
Or}	Proprietary <Prtry>	[1..1]	±		1278

35.1.16.19.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "SecuritiesTransactionType24Code" on page 1862

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

CodeName	Name	Definition
		(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.
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.

CodeName	Name	Definition
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.

35.1.16.19.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.20 AdditionalReference12

Definition: Reference and reference issuer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1279
	ReferenceIssuer <RefIssr>	[0..1]			1279
	Party <Pty>	[1..1]			1280
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1280
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1281
Or}	NameAndAddress <NmAndAdr>	[1..1]			1281
	Name <Nm>	[1..1]	Text		1281
	Address <Adr>	[0..1]			1281
	AddressLine <AdrLine>	[0..2]	Text		1282
	PostCode <PstCd>	[0..1]	Text		1282
	TownName <TwnNm>	[0..1]	Text		1282
	Country <Ctry>	[1..1]	CodeSet	C6	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282
	MessageName <MsgNm>	[0..1]	Text		1283

35.1.16.20.1 Reference <Ref>

Presence: [1..1]

Definition: Reference issued by a party to identify an instruction, transaction or a message.

Datatype: "RestrictedFINXMax35Text" on page 1904

35.1.16.20.2 ReferenceIssuer <RefIssr>

Presence: [0..1]

Definition: Issuer of the reference.

ReferenceIssuer <RefIssr> contains the following **PartyIdentification192** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party <Pty>	[1..1]			1280
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1280
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1281
Or}	NameAndAddress <NmAndAdr>	[1..1]			1281
	Name <Nm>	[1..1]	Text		1281
	Address <Adr>	[0..1]			1281
	AddressLine <AdrLine>	[0..2]	Text		1282
	PostCode <PstCd>	[0..1]	Text		1282
	TownName <TwnNm>	[0..1]	Text		1282
	Country <Ctry>	[1..1]	CodeSet	C6	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282

35.1.16.20.2.1 Party <Pty>

Presence: [1..1]

Definition: Unique identification of the party.

Party <Pty> contains one of the following **PartyIdentification152Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1280
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1281
Or}	NameAndAddress <NmAndAdr>	[1..1]			1281
	Name <Nm>	[1..1]	Text		1281
	Address <Adr>	[0..1]			1281
	AddressLine <AdrLine>	[0..2]	Text		1282
	PostCode <PstCd>	[0..1]	Text		1282
	TownName <TwnNm>	[0..1]	Text		1282
	Country <Ctry>	[1..1]	CodeSet	C6	1282

35.1.16.20.2.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1893

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.

35.1.16.20.2.1.2 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 "[GenericIdentification18](#)" on page 1201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1201
	SchemeName <SchmeNm>	[0..1]	Text		1201
	Issuer <Issr>	[0..1]	Text		1201

35.1.16.20.2.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of the party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1281
	Address <Adr>	[0..1]			1281
	AddressLine <AdrLine>	[0..2]	Text		1282
	PostCode <PstCd>	[0..1]	Text		1282
	TownName <TwnNm>	[0..1]	Text		1282
	Country <Ctry>	[1..1]	CodeSet	C6	1282

35.1.16.20.2.1.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "[RestrictedFINMax35Text](#)" on page 1901

35.1.16.20.2.1.3.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following **PostalAddress7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressLine <AdrLine>	[0..2]	Text		1282
	PostCode <PstCd>	[0..1]	Text		1282
	TownName <TwnNm>	[0..1]	Text		1282
	Country <Ctry>	[1..1]	CodeSet	C6	1282

35.1.16.20.2.1.3.2.1 AddressLine <AdrLine>

Presence: [0..2]

Definition: Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

Datatype: "RestrictedFINMax35Text" on page 1901

35.1.16.20.2.1.3.2.2 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: "RestrictedFINMax8Text" on page 1901

35.1.16.20.2.1.3.2.3 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: "RestrictedFINMax23Text" on page 1900

35.1.16.20.2.1.3.2.4 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: C6 "Country"

Datatype: "CountryCode" on page 1780

Constraints

- **Country**

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

35.1.16.20.2.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for the party.

Datatype: "LEIIdentifier" on page 1895

35.1.16.20.3 MessageName <MsgNm>*Presence:* [0..1]*Definition:* Name of the message.*Datatype:* "RestrictedFINXMax35Text" on page 1904**35.1.16.21 Identification16***Definition:* Unique identifier of a document, message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1283

35.1.16.21.1 Identification <Id>*Presence:* [1..1]*Definition:* Unique identifier of a document, message or transaction.*Datatype:* "RestrictedFINXMax16Text" on page 1902**35.1.16.22 Number23Choice***Definition:* Choice number format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1283
Or}	Long <Lng>	[1..1]	±		1283

35.1.16.22.1 Short <Shrt>*Presence:* [1..1]*Definition:* Number of maximum 3 numeric text.*Datatype:* "Exact3NumericText" on page 1898**35.1.16.22.2 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 "GenericIdentification18" on page 1201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1201
	SchemeName <SchmeNm>	[0..1]	Text		1201
	Issuer <Issr>	[0..1]	Text		1201

35.1.16.23 OptionType7Choice

Definition: Choice of format for the option type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1284
Or}	Proprietary <Prtry>	[1..1]	±		1284

35.1.16.23.1 Code <Cd>

Presence: [1..1]

Definition: Option type expressed as an ISO 20022 code.

Datatype: "OptionType1Code" on page 1806

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.

35.1.16.23.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Option type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.24 FormOfSecurity7Choice

Definition: Choice of format for the form of securities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1284
Or}	Proprietary <Prtry>	[1..1]	±		1285

35.1.16.24.1 Code <Cd>

Presence: [1..1]

Definition: Form of the security expressed as an ISO 20022 code.

Datatype: "FormOfSecurity1Code" on page 1797

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.

35.1.16.24.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Form of the security expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.25 SecurityClassificationType3Choice

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		1285
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1285

35.1.16.25.1 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 1894

35.1.16.25.2 AlternateClassification <AltrnClssfctn>

Presence: [1..1]

Definition: Other type of classification of the financial instrument.

AlternateClassification <AltrnCIsfctn> contains the following elements (see "GenericIdentification39" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1344
	Issuer <Issr>	[0..1]	Text		1344

35.1.16.26 SettlementTypeAndAdditionalParameters20

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1286
	Payment <Pmt>	[1..1]	CodeSet		1286
	CommonIdentification <CmonId>	[0..1]	Text		1287
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1287
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1287
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		1287
	ClientCollateralTransactionIdentification <ClntCollTxId>	[0..1]	Text		1287
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1287
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		1288

35.1.16.26.1 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 1827

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.

35.1.16.26.2 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1781

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).

35.1.16.26.3 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.16.26.4 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.16.26.5 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 1896):

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

35.1.16.26.6 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.16.26.7 ClientCollateralTransactionIdentification <ClntCollTxId>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the client's point of view.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.16.26.8 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: "RestrictedFINXMax16Text" on page 1902

35.1.16.26.9 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.16.27 SettlementTypeAndAdditionalParameters18

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SctiesMvmntTp>	[0..1]	CodeSet		1288
	Payment <Pmt>	[0..1]	CodeSet		1288
	CommonIdentification <CmonId>	[0..1]	Text		1289
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1289
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1289

35.1.16.27.1 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 1827

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.

35.1.16.27.2 Payment <Pmt>

Presence: [0..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1781

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).

35.1.16.27.3 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.16.27.4 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.16.27.5 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 1896):

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

35.1.16.28 SettlementTypeAndAdditionalParameters17

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1289
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1289
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1290

35.1.16.28.1 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.16.28.2 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.16.28.3 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 1896):

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

35.1.16.29 SettlementTypeAndAdditionalParameters15

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1290
	Payment <Pmt>	[1..1]	CodeSet		1290
	CommonIdentification <CmonId>	[0..1]	Text		1291

35.1.16.29.1 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 1827

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.

35.1.16.29.2 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1781

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).

35.1.16.29.3 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.16.30 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		1291
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1291

35.1.16.30.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "Max5NumericText" on page 1899

35.1.16.30.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 1896):

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

35.1.16.31 SecuritiesRTGS5Choice

Definition: Choice of format for the securities RTGS information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1291
Or}	Proprietary <Prtry>	[1..1]	±		1292

35.1.16.31.1 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 1896):

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

35.1.16.31.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities RTGS information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see ["GenericIdentification47"](#) on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.32 PriorityNumeric5Choice

Definition: Choice of format for the priority.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

35.1.16.32.1 Numeric <Nmrc>

Presence: [1..1]

Definition: Specifies the execution priority of the instruction with a number between 0001 and 9999.

Datatype: ["Exact4NumericText"](#) on page 1898

35.1.16.32.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the execution priority of the instruction with a proprietary scheme.

Proprietary <Prtry> contains the following elements (see ["GenericIdentification47"](#) on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.33 TradeOriginator4Choice

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		1293
Or}	Proprietary <Prtry>	[1..1]	±		1294

35.1.16.33.1 Code <Cd>

Presence: [1..1]

Definition: Trading party capacity expressed as an ISO 20022 code.

Datatype: "OriginatorRole2Code" on page 1807

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.

35.1.16.33.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Trading party capacity expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.34 InvestorCapacity5Choice*Definition:* Choice of format for the investor capacity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1294
Or}	Proprietary <Prtry>	[1..1]	±		1294

35.1.16.34.1 Code <Cd>*Presence:* [1..1]*Definition:* Investor capacity expressed as an ISO 20022 code.*Datatype:* "[Eligibility1Code](#)" on page 1784

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.

35.1.16.34.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Investor capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.35 OpeningClosing4Choice

Definition: Choice of format for the opening closing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1295
Or}	Proprietary <Prtry>	[1..1]	±		1295

35.1.16.35.1 Code <Cd>

Presence: [1..1]

Definition: Opening closing information expressed as an ISO 20022 code.

Datatype: "[OpeningClosing1Code](#)" on page 1806

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.

35.1.16.35.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Opening closing information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.36 LegalFramework4Choice

Definition: Choice of format for the legal framework.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1296
Or}	Proprietary <Prtry>	[1..1]	±		1296

35.1.16.36.1 Code <Cd>

Presence: [1..1]

Definition: Legal framework expressed as an ISO 20022 code.

Datatype: "LegalFramework1Code" on page 1804

CodeName	Name	Definition
FRAN	PensionLivree	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".

35.1.16.36.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Legal framework expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.37 RateType67Choice

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		1296
Or}	Proprietary <Prtry>	[1..1]	±		1297

35.1.16.37.1 Code <Cd>

Presence: [1..1]

Definition: Rate expressed as an ISO 20022 code.

Datatype: "RateType1Code" on page 1827

CodeName	Name	Definition
FIXE	Fixed	Rate is fixed.
FORF	Forfeit	No specific repurchase rate applies to the transaction Repo, only a forfeit.

CodeName	Name	Definition
VARI	Variable	Rate is variable.

35.1.16.37.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Rate expressed as an a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.38 UpdateType16Choice

Definition: Choice of format for the update information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1297
Or}	Proprietary <Prtry>	[1..1]	±		1297

35.1.16.38.1 Code <Cd>

Presence: [1..1]

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

Datatype: "[StatementUpdateType1Code](#)" on page 1879

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

35.1.16.38.2 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.39 Frequency34Choice

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		1298
Or}	Proprietary <Prtry>	[1..1]	±		1298

35.1.16.39.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: "EventFrequency7Code" on page 1785

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.

35.1.16.39.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.40 Frequency27Choice

Definition: Choice of format for a frequency, for example, a payment frequency.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

35.1.16.40.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: "[EventFrequency3Code](#)" on page 1784

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.

35.1.16.40.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.41 Frequency26Choice

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		1300
Or}	Proprietary <Prtry>	[1..1]	±		1300

35.1.16.41.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: "EventFrequency4Code" on page 1785

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.

35.1.16.41.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.42 Reporting8Choice

Definition: Choice of format for the reporting type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1301
Or}	Proprietary <Prtry>	[1..1]	±		1301

35.1.16.42.1 Code <Cd>*Presence:* [1..1]*Definition:* Third party reporting information expressed as an ISO 20022 code.*Datatype:* "Reporting1Code" on page 1847

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.

35.1.16.42.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Third party reporting information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.43 Role7Choice*Definition:* Choice of format for a party role.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1301
Or	Proprietary <Prtry>	[1..1]	±		1302
Or}	Text <Txt>	[1..1]	Text		1303

35.1.16.43.1 Code <Cd>*Presence:* [1..1]*Definition:* Role of the party in the activity expressed as an ISO 20022 code.*Datatype:* "InvestmentFundRole2Code" on page 1803

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

CodeName	Name	Definition
		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.

35.1.16.43.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.43.3 Text <Txt>

Presence: [1..1]

Definition: Role of the party in the activity.

Datatype: "[RestrictedFINXMax350Text](#)" on page 1903

35.1.16.44 PurposeCode8Choice

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		1303
Or}	Proprietary <Prtry>	[1..1]	±		1303

35.1.16.44.1 Code <Cd>

Presence: [1..1]

Definition: Securities account purpose as an ISO 20022 code.

Datatype: "[SecuritiesAccountPurposeType1Code](#)" on page 1851

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.

35.1.16.44.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities account purpose as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.45 RevaluationIndicator4Choice

Definition: Choice of format for the revaluation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1304
Or}	Proprietary <Prtry>	[1..1]	±		1304

35.1.16.45.1 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 1896):

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

35.1.16.45.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Revaluation information provided as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.46 ProcessingPosition23Choice

Definition: Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1305
Or}	Proprietary <Prtry>	[1..1]	±		1305

35.1.16.46.1 Code <Cd>

Presence: [1..1]

Definition: Processing position expressed as an ISO 20022 code.

Datatype: "ProcessingPosition5Code" on page 1826

CodeName	Name	Definition
INFO	Information	Specifies that the transactions/ instructions are linked for information purposes only.

35.1.16.46.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Processing position expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.47 ProcessingPosition18Choice

Definition: Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1306
Or}	Proprietary <Prtry>	[1..1]	±		1306

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.

35.1.16.47.1 Code <Cd>

Presence: [1..1]

Definition: Processing position expressed as an ISO 20022 code.

Datatype: "ProcessingPosition4Code" on page 1826

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.

35.1.16.47.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Processing position expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.48 ProcessingPosition10Choice

Definition: Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1307
Or}	Proprietary <Prtry>	[1..1]	±		1307

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.

35.1.16.48.1 Code <Cd>

Presence: [1..1]

Definition: Processing position expressed as an ISO 20022 code.

Datatype: "ProcessingPosition3Code" on page 1826

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.

35.1.16.48.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Processing position expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.49 UnilateralSplit4Choice

Definition: Specifies the matching processing change requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1307
Or}	Proprietary <Prtry>	[1..1]	±		1308

35.1.16.49.1 Code <Cd>

Presence: [1..1]

Definition: Unilateral split expressed as an ISO 20022 code.

Datatype: "SecuritiesTransactionType5Code" on page 1871

CodeName	Name	Definition
TRAD	Trade	Relates to the settlement of a trade.

35.1.16.49.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unilateral split expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.50 LinkageType4Choice

Definition: Choice of format for the linkage type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1308
Or}	Proprietary <Prtry>	[1..1]	±		1308

35.1.16.50.1 Code <Cd>

Presence: [1..1]

Definition: Linkage type expressed as an ISO 20022 code.

Datatype: "[LinkageType1Code](#)" on page 1804

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.

35.1.16.50.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Linkage type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.51 SettlementStandingInstructionDatabase5Choice

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		1309
Or}	Proprietary <Prtry>	[1..1]	±		1309

35.1.16.51.1 Code <Cd>

Presence: [1..1]

Definition: Settlement standing instruction database expressed as an ISO 20022 code.

Datatype: "SettlementStandingInstructionDatabase1Code" on page 1872

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.

35.1.16.51.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement standing instruction database expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.52 DeliveryReturn4Choice

Definition: Choice of format for the delivery return information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1310
Or}	Proprietary <Prtry>	[1..1]	±		1310

35.1.16.52.1 Code <Cd>

Presence: [1..1]

Definition: Delivery return expressed as an ISO 20022 code.

Datatype: "DeliveryReturn1Code" on page 1781

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.

35.1.16.52.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Delivery return expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.53 RegistrationReason6

Definition: Reason of registration.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1311
{Or	Code <Cd>	[1..1]	CodeSet		1311
Or}	Proprietary <Prtry>	[1..1]	±		1311
	AdditionalInformation <AddtlInf>	[0..1]	Text		1312

35.1.16.53.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason of the holding status.

Code <Cd> contains one of the following **Registration12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1311
Or}	Proprietary <Prtry>	[1..1]	±		1311

35.1.16.53.1.1 Code <Cd>

Presence: [1..1]

Definition: Registration information expressed as an ISO 20022 code.

Datatype: "Registration2Code" on page 1827

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.

35.1.16.53.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Registration information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.53.2 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.16.54 SecuritiesCertificate5

Definition: Physical representation of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1312
	Issuer <Issr>	[0..1]	Text		1312
	SchemeName <SchmeNm>	[0..1]	Text		1312

Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

35.1.16.54.1 Number <Nb>

Presence: [1..1]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Datatype: "[RestrictedFINXMax30Text](#)" on page 1903

35.1.16.54.2 Issuer <Issr>

Presence: [0..1]

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

Datatype: "[Max4AlphaNumericText](#)" on page 1899

35.1.16.54.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "[Max4AlphaNumericText](#)" on page 1899

35.1.16.55 ModificationCancellationAllowed5Choice

Definition: Choice of format for the modification cancellation information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1313
Or}	Proprietary <Prtry>	[1..1]	±		1313

35.1.16.55.1 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 1896):

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

35.1.16.55.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Modification, cancellation allowed information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.56 LetterOfGuarantee5Choice

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		1313
Or}	Proprietary <Prtry>	[1..1]	±		1314

35.1.16.56.1 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 1896):

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

35.1.16.56.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Letter of guarantee information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.57 AutomaticBorrowing11Choice*Definition:* Choice of format for the automatic borrowing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1314
Or}	Proprietary <Prtry>	[1..1]	±		1314

35.1.16.57.1 Code <Cd>*Presence:* [1..1]*Definition:* Condition for automatic borrowing expressed as an ISO 20022 code.*Datatype:* "[AutoBorrowing2Code](#)" on page 1769

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.

35.1.16.57.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Condition for automatic borrowing expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.58 AutomaticBorrowing8Choice

Definition: Choice of format for the automatic borrowing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1315
Or}	Proprietary <Prtry>	[1..1]	±		1315

35.1.16.58.1 Code <Cd>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as an ISO 20022 code.

Datatype: "[AutoBorrowing1Code](#)" on page 1769

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.

35.1.16.58.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.59 Tracking5Choice

Definition: Choice of format for the tracking information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1316
Or}	Proprietary <Prtry>	[1..1]	±		1316

35.1.16.59.1 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 1896):

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

35.1.16.59.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Tracking information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.60 TaxCapacityParty5Choice

Definition: Choice of format for the tax capacity information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1316
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.16.60.1 Code <Cd>

Presence: [1..1]

Definition: Party tax capacity expressed as an ISO 20022 code.

Datatype: "TaxLiability1Code" on page 1880

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.

35.1.16.60.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Party tax capacity expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.61 SettlementSystemMethod5Choice*Definition:* Choice of format for the settlement system/method.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1317
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.16.61.1 Code <Cd>*Presence:* [1..1]*Definition:* Settlement system expressed as an ISO 20022 code.*Datatype:* "[SettlementSystemMethod1Code](#)" on page 1872

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.

35.1.16.61.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Settlement system expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.62 SettlingCapacity8Choice

Definition: Choice of format for the settlement capacity information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1318
Or}	Proprietary <Prtry>	[1..1]	±		1318

35.1.16.62.1 Code <Cd>

Presence: [1..1]

Definition: Settlement capacity expressed as an ISO 20022 code.

Datatype: "[SettlingCapacity2Code](#)" on page 1878

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.

35.1.16.62.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.63 Restriction6Choice

Definition: Choice of format for the securities restriction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1319

35.1.16.63.1 Code <Cd>

Presence: [1..1]

Definition: Restrictions expressed as an ISO 20022 code.

Datatype: "OwnershipLegalRestrictions1Code" on page 1807

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.

35.1.16.63.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Restrictions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.64 RepurchaseType31Choice

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		1319
Or}	Proprietary <Prtry>	[1..1]	±		1320

35.1.16.64.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: "RepurchaseType8Code" on page 1849

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.

35.1.16.64.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.65 RepurchaseType26Choice

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		1320
Or}	Proprietary <Prtry>	[1..1]	±		1321

35.1.16.65.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: "RepurchaseType10Code" on page 1848

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

CodeName	Name	Definition
		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.

35.1.16.65.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.66 RepurchaseType24Choice

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		1321
Or}	Proprietary <Prtry>	[1..1]	±		1322

35.1.16.66.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: "[RepurchaseType9Code](#)" on page 1849

CodeName	Name	Definition
PAIR	Pairoff	Relates to a transaction that is paired off and netted against one or more previous

CodeName	Name	Definition
		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.

35.1.16.66.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.67 NettingEligibility5Choice

Definition: Choice of format for the netting eligibility information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1322
Or}	Proprietary <Prtry>	[1..1]	±		1323

35.1.16.67.1 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 1896):

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

35.1.16.67.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Netting eligibility expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.68 FXStandingInstruction5Choice

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		1323
Or}	Proprietary <Prtry>	[1..1]	±		1323

35.1.16.68.1 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 1896):

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

35.1.16.68.2 Proprietary <Prtry>

Presence: [1..1]

Definition: FX Standing instruction information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.69 ExposureType17Choice

Definition: Choice of format for the exposure information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1324
Or}	Proprietary <Prtry>	[1..1]	±		1325

35.1.16.69.1 Code <Cd>

Presence: [1..1]

Definition: Collateral movement exposure type expressed as an ISO 20022 code.

Datatype: "ExposureType4Code" on page 1786

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.

CodeName	Name	Definition
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.
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.

35.1.16.69.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Collateral movement exposure type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.70 BlockTrade5Choice

Definition: Choice of format for the block trade information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1326

35.1.16.70.1 Code <Cd>*Presence:* [1..1]*Definition:* Block parent or child information expressed as an ISO 20022 code.*Datatype:* "BlockTrade1Code" on page 1769

CodeName	Name	Definition
BLPA	Parent	Transaction is a block trade parent.
BLCH	Child	Transaction is a block trade child.

35.1.16.70.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Block parent or child information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.71 HoldIndicator7*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1326
	Reason <Rsn>	[0..*]	±		1326

35.1.16.71.1 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 1896):

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

35.1.16.71.2 Reason <Rsn>*Presence:* [0..*]*Definition:* Specifies the reason of the registration status.

Reason <Rsn> contains the following elements (see "RegistrationReason6" on page 1310 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1311
{Or	Code <Cd>	[1..1]	CodeSet		1311
Or}	Proprietary <Prtry>	[1..1]	±		1311
	AdditionalInformation <AddtlInf>	[0..1]	Text		1312

35.1.16.72 Linkages50

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1327
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1327

35.1.16.72.1 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 "ProcessingPosition23Choice" on page 1304 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1305
Or}	Proprietary <Prtry>	[1..1]	±		1305

35.1.16.72.2 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: "RestrictedFINMax16Text" on page 1900

35.1.16.73 Linkages49

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±		1327

35.1.16.73.1 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see "References58Choice" on page 1208 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1208
Or	PoolIdentification <PoolId>	[1..1]	Text		1208
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1209
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1209
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1209

35.1.16.74 Linkages48

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C23	1328
	MessageNumber <MsgNb>	[0..1]	±	C19	1329
	Reference <Ref>	[1..1]	±		1329
	LinkedQuantity <LkdQty>	[0..1]	±		1329

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.

35.1.16.74.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: When the transaction is to be executed relative to a linked transaction.

Impacted by: C23 "WithLinkageRule"

ProcessingPosition <PrcgPos> contains one of the following elements (see "ProcessingPosition10Choice" on page 1306 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1307
Or}	Proprietary <Prtry>	[1..1]	±		1307

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.

35.1.16.74.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C19 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "[DocumentNumber6Choice](#)" on page 1166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1167
Or	LongNumber <LngNb>	[1..1]	Text		1167
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1167

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.

35.1.16.74.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see "[References58Choice](#)" on page 1208 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1208
Or	PoolIdentification <PoolId>	[1..1]	Text		1208
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1209
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1209
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1209

35.1.16.74.4 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 "PairedOrTurnedQuantity4Choice" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±		1441
Or}	TurnedQuantity <TrndQty>	[0..1]	±		1441

35.1.16.75 Linkages42

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C23	1330
	MessageNumber <MsgNb>	[0..1]	±	C19	1330
	Reference <Ref>	[1..1]	±		1331
	ReferenceOwner <RefOwnr>	[0..1]	±		1331

35.1.16.75.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: When the transaction is to be executed relative to a linked transaction.

Impacted by: C23 "WithLinkageRule"

ProcessingPosition <PrcgPos> contains one of the following elements (see "ProcessingPosition10Choice" on page 1306 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1307
Or}	Proprietary <Prtry>	[1..1]	±		1307

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.

35.1.16.75.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C19 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "DocumentNumber6Choice" on page 1166 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1167
Or	LongNumber <LngNb>	[1..1]	Text		1167
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1167

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.

35.1.16.75.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see "References50Choice" on page 1203 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1203
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1204
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1204
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1204
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1204
Or	PoolIdentification <PoolId>	[1..1]	Text		1204
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1204

35.1.16.75.4 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see "PartyIdentification103Choice" on page 1411 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C5	1412
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1412

35.1.16.76 MarketIdentification90

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]	±		1332
	Type <Tp>	[1..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1333

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.

35.1.16.76.1 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 "[MarketIdentification2Choice](#)" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1226
Or}	Description <Desc>	[1..1]	Text		1226

35.1.16.76.2 Type <Tp>

Presence: [1..1]

Definition: Nature of a market in which transactions take place.

Type <Tp> contains one of the following **MarketType16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1333

35.1.16.76.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "MarketType2Code" on page 1804

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.

35.1.16.76.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.77 OptionStyle9Choice

Definition: Choice of format for the option style.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333

35.1.16.77.1 Code <Cd>

Presence: [1..1]

Definition: Option style expressed as an ISO 20022 code.

Datatype: "OptionStyle2Code" on page 1806

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.

35.1.16.77.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Option style expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.78 ClassificationType33Choice

Definition: Choice of format for the classification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1334
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1334

35.1.16.78.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

Presence: [1..1]

Definition: ISO 10962 Classification of Financial Instrument (CFI).

Datatype: "[CFIOct2015Identifier](#)" on page 1894

35.1.16.78.2 AlternateClassification <AltrnClssfctn>

Presence: [1..1]

Definition: Proprietary classification of financial instrument.

AlternateClassification <AltrnClssfctn> contains the following elements (see "[GenericIdentification86](#)" on page 1222 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1222
	Issuer <Issr>	[1..1]	Text		1222
	SchemeName <SchmeNm>	[0..1]	Text		1222

35.1.16.79 InterestComputationMethodFormat5Choice

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		1335
Or}	Proprietary <Prtry>	[1..1]	±		1338

35.1.16.79.1 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 1800

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

CodeName	Name	Definition
		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 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

CodeName	Name	Definition
		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 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.

CodeName	Name	Definition
NARR	Narrative	Other method than A001-A020. See Narrative.

35.1.16.79.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of the format of interest computation method.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.16.80 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	1338
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1338
	ExchangeRate <XchgRate>	[1..1]	Rate		1339
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C2, C16	1339

35.1.16.80.1 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 1767

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.

35.1.16.80.2 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 1767

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.

35.1.16.80.3 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 1897

35.1.16.80.4 ResultingAmount <RsltgAmt>

Presence: [1..1]

Definition: Counter value of a foreign exchange conversion.

Impacted by: C2 "ActiveCurrency", C16 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 1762

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.

35.1.16.81 YieldedOrValueType1Choice

Definition: Choice of value type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1340
Or}	ValueType <ValTp>	[1..1]	CodeSet		1340

35.1.16.81.1 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 1896):

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

35.1.16.81.2 ValueType <ValTp>*Presence:* [1..1]*Definition:* Type of value in which the price is expressed.*Datatype:* ["PriceValueType1Code"](#) on page 1825

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.

35.1.16.82 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		1340
	Envelope <Envlp>	[1..1]	(External Schema)		1341

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.

35.1.16.82.1 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 1899

35.1.16.82.2 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.

35.1.16.83 RateOrName2Choice*Definition:* Choice between a percentage rate or a rate name.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C45	1341
Or}	RateName <RateNm>	[1..1]	±		1341

35.1.16.83.1 Rate <Rate>*Presence:* [1..1]*Definition:* Pricing expressed as a rate.*Impacted by:* C45 "SignRule"

Rate <Rate> contains the following elements (see "Rate2" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1443
	Rate <Rate>	[1..1]	Rate		1443

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

35.1.16.83.2 RateName <RateNm>*Presence:* [1..1]*Definition:* Pricing expressed as a rate name.

RateName <RateNm> contains the following elements (see "RateName2" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1444
	RateName <RateNm>	[1..1]	Text		1444

35.1.16.84 Period2Choice*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]	±		1342
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1342

35.1.16.84.1 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 ["DateTimePeriodDetails"](#) on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		1163
	ToDateTime <ToDtTm>	[1..1]	DateTime		1163

35.1.16.84.2 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 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		1163
	ToDate <ToDt>	[1..1]	Date		1163

35.1.16.85 NumberCount1Choice

Definition: Choice of number count type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1343
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1343
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1343
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1343

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.

35.1.16.85.1 CurrentInstructionNumber <CurInstrNb>

Presence: [1..1]

Definition: Sequential number of the instruction in a range of linked settlement instructions.

Datatype: "Exact3NumericText" on page 1898

35.1.16.85.2 TotalNumber <TtINb>

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 <TtINb> contains the following **TotalNumber1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentInstructionNumber <CurInstrNb>	[1..1]	Text		1343
	TotalOfLinkedInstructions <TtOfLkdInstrs>	[1..1]	Text		1343

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.

- **CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

35.1.16.85.2.1 CurrentInstructionNumber <CurInstrNb>

Presence: [1..1]

Definition: Sequential number of the instruction in a range of linked settlement instructions.

Datatype: "Exact3NumericText" on page 1898

35.1.16.85.2.2 TotalOfLinkedInstructions <TtOfLkdInstrs>

Presence: [1..1]

Definition: Total number of settlement instructions that are linked together.

Datatype: "Exact3NumericText" on page 1898

35.1.16.86 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		1344
Or}	Long <Lng>	[1..1]	Text		1344

35.1.16.86.1 Short <Shrt>

Presence: [1..1]

Definition: Number of maximum 3 numeric text.

Datatype: "Exact3NumericText" on page 1898

35.1.16.86.2 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 1898

35.1.16.87 GenericIdentification39

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1344
	Issuer <Issr>	[0..1]	Text		1344

35.1.16.87.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information issued by the data source scheme issuer.

Datatype: "RestrictedFINMax30Text" on page 1901

35.1.16.87.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "RestrictedFINMax8Text" on page 1901

35.1.17 Organisation Identification**35.1.17.1 OrganisationIdentification32**

Definition: Unique and unambiguous way to identify an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C2	1345
	Other <Othr>	[0..*]			1345
	Identification <Id>	[1..1]	Text		1345
	SchemeName <SchmeNm>	[0..1]			1346
{Or	Code <Cd>	[1..1]	CodeSet		1346
Or}	Proprietary <Prtry>	[1..1]	Text		1346
	Issuer <Issr>	[0..1]	Text		1346

35.1.17.1.1 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: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1893

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.

35.1.17.1.2 Other <Othr>

Presence: [0..*]

Definition: Unique identification of an organisation, as assigned by an institution, using an identification scheme.

Other <Othr> contains the following **GenericOrganisationIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1345
	SchemeName <SchmeNm>	[0..1]			1346
{Or	Code <Cd>	[1..1]	CodeSet		1346
Or}	Proprietary <Prtry>	[1..1]	Text		1346
	Issuer <Issr>	[0..1]	Text		1346

35.1.17.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "RestrictedFINXMax35Text" on page 1904

35.1.17.1.2.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following **OrganisationIdentificationSchemeName2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1346
Or}	Proprietary <Prtry>	[1..1]	Text		1346

35.1.17.1.2.2.1 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 1787

35.1.17.1.2.2.2 Proprietary <Prtry>

Presence: [1..1]

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

Datatype: "RestrictedFINXMax35Text" on page 1904

35.1.17.1.2.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "RestrictedFINXMax35Text" on page 1904

35.1.18 Party Identification

35.1.18.1 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	C6	1346
	Identification <Id>	[1..1]	Text		1347

35.1.18.1.1 Country <Ctry>

Presence: [0..1]

Definition: Country in which the organisation is registered.

Impacted by: C6 "Country"

Datatype: "CountryCode" on page 1780

Constraints

- **Country**

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

35.1.18.1.2 Identification <Id>

Presence: [1..1]

Definition: Description of an organisation.

Datatype: "Max35Text" on page 1899

35.1.18.2 OtherParties37

Definition: Identification of other parties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1347
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1348
	StockExchange <StockXchg>	[0..1]	±		1348
	TradeRegulator <TradRgltr>	[0..1]	±		1348
	TripartyAgent <TrptyAgt>	[0..1]	±		1349

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.

35.1.18.2.1 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see "PartyIdentification170" on page 1394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1394
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1394
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1394
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1395
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1395
	LEI <LEI>	[0..1]	IdentifierSet		1395

35.1.18.2.2 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 "PartyIdentification157" on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1417
	LEI <LEI>	[0..1]	IdentifierSet		1418

35.1.18.2.3 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 "PartyIdentification157" on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1417
	LEI <LEI>	[0..1]	IdentifierSet		1418

35.1.18.2.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see "PartyIdentification157" on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1417
	LEI <LEI>	[0..1]	IdentifierSet		1418

35.1.18.2.5 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 "PartyIdentification157" on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1417
	LEI <LEI>	[0..1]	IdentifierSet		1418

35.1.18.3 OtherParties35

Definition: Other parties' information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C23	1349
	QualifiedForeignIntermediary <QlfdFrngIntrmy>	[0..1]	±		1350
	StockExchange <StockXchg>	[0..1]	±		1350
	TradeRegulator <TradRgltr>	[0..1]	±		1351
	TripartyAgent <TrptyAgt>	[0..1]	±		1351
	Broker <Brkr>	[0..1]	±		1352

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.

35.1.18.3.1 Investor <Invstr>

Presence: [0..*]

Definition: Party, either an individual or organisation, whose assets are being invested.

Impacted by: C23 "IdentificationNationalityOfInvestorRule"

Investor <Invstr> contains the following elements (see "PartyIdentificationAndAccount179" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1366
	LEI <LEI>	[0..1]	IdentifierSet		1366
	AlternateIdentification <AltrId>	[0..1]	±		1366
	Nationality <Ntlty>	[0..1]	CodeSet	C6	1366
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1367
	ProcessingIdentification <PrctlId>	[0..1]	Text		1367
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1367

Constraints

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

35.1.18.3.2 QualifiedForeignIntermediary <QlfdFrngIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

QualifiedForeignIntermediary <QlfdFrngIntrmy> contains the following elements (see "PartyIdentificationAndAccount180" on page 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1364
	LEI <LEI>	[0..1]	IdentifierSet		1364
	AlternateIdentification <AltrId>	[0..1]	±		1364
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1365
	ProcessingIdentification <PrctlId>	[0..1]	Text		1365
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1365

35.1.18.3.3 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 "[PartyIdentificationAndAccount181](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1362
	LEI <LEI>	[0..1]	IdentifierSet		1362
	AlternateIdentification <AltrnId>	[0..1]	±		1363
	ProcessingIdentification <PrcgId>	[0..1]	Text		1363
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1363

35.1.18.3.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see "[PartyIdentificationAndAccount181](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1362
	LEI <LEI>	[0..1]	IdentifierSet		1362
	AlternateIdentification <AltrnId>	[0..1]	±		1363
	ProcessingIdentification <PrcgId>	[0..1]	Text		1363
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1363

35.1.18.3.5 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 "[PartyIdentificationAndAccount180](#)" on page 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1364
	LEI <LEI>	[0..1]	IdentifierSet		1364
	AlternateIdentification <AltrnId>	[0..1]	±		1364
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1365
	ProcessingIdentification <PrcgId>	[0..1]	Text		1365
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1365

35.1.18.3.6 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 "[PartyIdentificationAndAccount180](#)" on page 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1364
	LEI <LEI>	[0..1]	IdentifierSet		1364
	AlternateIdentification <AltrId>	[0..1]	±		1364
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1365
	ProcessingIdentification <PrclId>	[0..1]	Text		1365
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1365

35.1.18.4 CashParties40

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]	±		1352
	DebtorAgent <DbtrAgt>	[0..1]	±		1353
	Creditor <Cdtr>	[0..1]	±		1353
	CreditorAgent <CdtrAgt>	[0..1]	±		1354

35.1.18.4.1 Debtor <Dbtr>

Presence: [0..1]

Definition: Party that owes an amount of money to the (ultimate) creditor.

Debtor <Dbtr> contains the following elements (see "[PartyIdentificationAndAccount177](#)" on page 1371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1371
	LEI <LEI>	[0..1]	IdentifierSet		1372
	AlternateIdentification <AltrId>	[0..1]	±		1372
	CashAccount <CshAcct>	[0..1]	±		1372
	ChargesAccount <ChrgsAcct>	[0..1]	±		1372
	CommissionAccount <ComssnAcct>	[0..1]	±		1372
	TaxAccount <TaxAcct>	[0..1]	±		1373
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1373

35.1.18.4.2 DebtorAgent <DbtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the debtor.

DebtorAgent <DbtrAgt> contains the following elements (see "[PartyIdentificationAndAccount178](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1368
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C8	1368
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1368
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1369
	LEI <LEI>	[0..1]	IdentifierSet		1369
	AlternateIdentification <AltrId>	[0..1]	±		1369
	CashAccount <CshAcct>	[0..1]	±		1369
	ChargesAccount <ChrgsAcct>	[0..1]	±		1370
	CommissionAccount <ComssnAcct>	[0..1]	±		1370
	TaxAccount <TaxAcct>	[0..1]	±		1370
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1370

35.1.18.4.3 Creditor <Cdtr>

Presence: [0..1]

Definition: Party to which an amount of money is due.

Creditor <Cdtr> contains the following elements (see "PartyIdentificationAndAccount177" on page 1371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1371
	LEI <LEI>	[0..1]	IdentifierSet		1372
	AlternateIdentification <AltrId>	[0..1]	±		1372
	CashAccount <CshAcct>	[0..1]	±		1372
	ChargesAccount <ChrgsAcct>	[0..1]	±		1372
	CommissionAccount <ComssnAcct>	[0..1]	±		1372
	TaxAccount <TaxAcct>	[0..1]	±		1373
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1373

35.1.18.4.4 CreditorAgent <CdtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the creditor.

CreditorAgent <CdtrAgt> contains the following elements (see "PartyIdentificationAndAccount178" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1368
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C8	1368
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1368
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1369
	LEI <LEI>	[0..1]	IdentifierSet		1369
	AlternateIdentification <AltrId>	[0..1]	±		1369
	CashAccount <CshAcct>	[0..1]	±		1369
	ChargesAccount <ChrgsAcct>	[0..1]	±		1370
	CommissionAccount <ComssnAcct>	[0..1]	±		1370
	TaxAccount <TaxAcct>	[0..1]	±		1370
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1370

35.1.18.5 CashParties38

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]	±		1355
	DebtorAgent <DbtrAgt>	[0..1]	±		1355
	Creditor <Cdtr>	[0..1]	±		1356
	CreditorAgent <CdtrAgt>	[0..1]	±		1356
	Intermediary <Intrmy>	[0..1]	±		1357

35.1.18.5.1 Debtor <Dbtr>

Presence: [0..1]

Definition: Party that owes an amount of money to the (ultimate) creditor.

Debtor <Dbtr> contains the following elements (see "[PartyIdentificationAndAccount177](#)" on page 1371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1371
	LEI <LEI>	[0..1]	IdentifierSet		1372
	AlternateIdentification <AltrnId>	[0..1]	±		1372
	CashAccount <CshAcct>	[0..1]	±		1372
	ChargesAccount <ChrgsAcct>	[0..1]	±		1372
	CommissionAccount <ComssnAcct>	[0..1]	±		1372
	TaxAccount <TaxAcct>	[0..1]	±		1373
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1373

35.1.18.5.2 DebtorAgent <DbtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the debtor.

DebtorAgent <DbtrAgt> contains the following elements (see "PartyIdentificationAndAccount178" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1368
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C8	1368
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1368
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1369
	LEI <LEI>	[0..1]	IdentifierSet		1369
	AlternateIdentification <AltrnId>	[0..1]	±		1369
	CashAccount <CshAcct>	[0..1]	±		1369
	ChargesAccount <ChrgsAcct>	[0..1]	±		1370
	CommissionAccount <ComssnAcct>	[0..1]	±		1370
	TaxAccount <TaxAcct>	[0..1]	±		1370
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1370

35.1.18.5.3 Creditor <Cdtr>

Presence: [0..1]

Definition: Party to which an amount of money is due.

Creditor <Cdtr> contains the following elements (see "PartyIdentificationAndAccount177" on page 1371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1371
	LEI <LEI>	[0..1]	IdentifierSet		1372
	AlternateIdentification <AltrnId>	[0..1]	±		1372
	CashAccount <CshAcct>	[0..1]	±		1372
	ChargesAccount <ChrgsAcct>	[0..1]	±		1372
	CommissionAccount <ComssnAcct>	[0..1]	±		1372
	TaxAccount <TaxAcct>	[0..1]	±		1373
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1373

35.1.18.5.4 CreditorAgent <CdtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the creditor.

CreditorAgent <CdtrAgt> contains the following elements (see "PartyIdentificationAndAccount178" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1368
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C8	1368
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1368
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1369
	LEI <LEI>	[0..1]	IdentifierSet		1369
	AlternateIdentification <AltrnId>	[0..1]	±		1369
	CashAccount <CshAcct>	[0..1]	±		1369
	ChargesAccount <ChrgsAcct>	[0..1]	±		1370
	CommissionAccount <ComssnAcct>	[0..1]	±		1370
	TaxAccount <TaxAcct>	[0..1]	±		1370
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1370

35.1.18.5.5 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 "PartyIdentificationAndAccount178" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1368
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C8	1368
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1368
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1369
	LEI <LEI>	[0..1]	IdentifierSet		1369
	AlternateIdentification <AltrnId>	[0..1]	±		1369
	CashAccount <CshAcct>	[0..1]	±		1369
	ChargesAccount <ChrgsAcct>	[0..1]	±		1370
	CommissionAccount <ComssnAcct>	[0..1]	±		1370
	TaxAccount <TaxAcct>	[0..1]	±		1370
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1370

35.1.18.6 Counterparty14Choice

Definition: Choice between buyer and seller.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±		1358
Or}	Buyer <Buyr>	[1..1]	±		1358

35.1.18.6.1 Seller <Sellr>

Presence: [1..1]

Definition: Party that sells goods or services, or a financial instrument.

Seller <Sellr> contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

35.1.18.6.2 Buyer <Buyr>

Presence: [1..1]

Definition: Party that buys goods or services, or a financial instrument.

Buyer <Buyr> contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

35.1.18.7 PartyIdentificationAndAccount190

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1359
	LEI <LEI>	[0..1]	IdentifierSet		1359
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1359
	ProcessingIdentification <PrcgId>	[0..1]	Text		1359

35.1.18.7.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "[PartyIdentification137Choice](#)" on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1401
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1402
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1402

35.1.18.7.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "[LEIIdentifier](#)" on page 1895

35.1.18.7.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount30](#)" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

35.1.18.7.4 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.18.8 PartyIdentificationAndAccount188

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1360
	LEI <LEI>	[0..1]	IdentifierSet		1360
	AlternateIdentification <AltrnId>	[0..1]	±		1360
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1361
	ProcessingDate <PrcgDt>	[0..1]	±		1361
	ProcessingIdentification <PrcgId>	[0..1]	Text		1361
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1361

35.1.18.8.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification137Choice" on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1401
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1402
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1402

35.1.18.8.2 LEI <LEI>

Presence: [0..1]

Definition: Legal Entity Identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 1895

35.1.18.8.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "[AlternatePartyIdentification9](#)" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1403
{Or	Code <Cd>	[1..1]	CodeSet		1403
Or}	Proprietary <Prtry>	[1..1]	±		1404
	Country <Ctry>	[1..1]	CodeSet	C6	1404
	AlternateIdentification <AltrnId>	[1..1]	Text		1404

35.1.18.8.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount37](#)" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1033
	Type <Tp>	[0..1]	±		1033
	Name <Nm>	[0..1]	Text		1033

35.1.18.8.5 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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

35.1.18.8.6 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "[RestrictedFINXMax16Text](#)" on page 1902

35.1.18.8.7 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: C6 "AdditonalDetailsGuideline"

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation3" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1417
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1417
	RegistrationDetails <RegnDtls>	[0..1]	Text		1417

Constraints

- AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

35.1.18.9 PartyIdentificationAndAccount181

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1362
	LEI <LEI>	[0..1]	IdentifierSet		1362
	AlternateIdentification <AltrnId>	[0..1]	±		1363
	ProcessingIdentification <PrctlId>	[0..1]	Text		1363
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1363

35.1.18.9.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification137Choice" on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1401
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1402
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1402

35.1.18.9.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 1895

35.1.18.9.3 Alternateldidentification <Altrnld>*Presence:* [0..1]*Definition:* Alternate identification for a party.**Alternateldidentification <Altrnld>** contains the following elements (see "[AlternatePartyIdentification9](#)" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1403
{Or	Code <Cd>	[1..1]	CodeSet		1403
Or}	Proprietary <Prtry>	[1..1]	±		1404
	Country <Ctry>	[1..1]	CodeSet	C6	1404
	Alternateldidentification <Altrnld>	[1..1]	Text		1404

35.1.18.9.4 ProcessingIdentification <Prcgld>*Presence:* [0..1]*Definition:* Unambiguous identification of the transaction for the party identified.*Datatype:* "[RestrictedFINXMax16Text](#)" on page 1902**35.1.18.9.5 AdditionalInformation <AddtlInf>***Presence:* [0..1]*Definition:* Provides additional information regarding the party.*Impacted by:* C6 "[AdditonalDetailsGuideline](#)"**AdditionalInformation <AddtlInf>** contains the following elements (see "[PartyTextInformation3](#)" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrnDtls>	[0..1]	Text		1417
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1417
	RegistrationDetails <RegnDtls>	[0..1]	Text		1417

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.

35.1.18.10 PartyIdentificationAndAccount180*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1364
	LEI <LEI>	[0..1]	IdentifierSet		1364
	AlternateIdentification <AltrId>	[0..1]	±		1364
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1365
	ProcessingIdentification <PrclId>	[0..1]	Text		1365
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1365

35.1.18.10.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "[PartyIdentification137Choice](#)" on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1401
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1402
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1402

35.1.18.10.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "[LEIIdentifier](#)" on page 1895

35.1.18.10.3 AlternateIdentification <AltrId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrId> contains the following elements (see "[AlternatePartyIdentification9](#)" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1403
{Or	Code <Cd>	[1..1]	CodeSet		1403
Or}	Proprietary <Prtry>	[1..1]	±		1404
	Country <Ctry>	[1..1]	CodeSet	C6	1404
	AlternateIdentification <AltrId>	[1..1]	Text		1404

35.1.18.10.4 SafekeepingAccount <SfkpgAcct>*Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.*Datatype:* "RestrictedFINXMax35Text" on page 1904**35.1.18.10.5 ProcessingIdentification <Prcgld>***Presence:* [0..1]*Definition:* Unambiguous identification of the transaction for the party identified.*Datatype:* "RestrictedFINXMax16Text" on page 1902**35.1.18.10.6 AdditionalInformation <AddtlInf>***Presence:* [0..1]*Definition:* Provides additional information regarding the party.*Impacted by:* C6 "AdditonalDetailsGuideline"**AdditionalInformation <AddtlInf>** contains the following elements (see "PartyTextInformation3" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1417
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1417
	RegistrationDetails <RegnDtls>	[0..1]	Text		1417

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.

35.1.18.11 PartyIdentificationAndAccount179*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1366
	LEI <LEI>	[0..1]	IdentifierSet		1366
	AlternateIdentification <AltrnId>	[0..1]	±		1366
	Nationality <Ntlty>	[0..1]	CodeSet	C6	1366
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1367
	ProcessingIdentification <Prcgld>	[0..1]	Text		1367
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1367

Constraints

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

35.1.18.11.1 Identification <Id>

Presence: [0..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "[PartyIdentification137Choice](#)" on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1401
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1402
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1402

35.1.18.11.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "[LEIIdentifier](#)" on page 1895

35.1.18.11.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "[AlternatePartyIdentification9](#)" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1403
{Or	Code <Cd>	[1..1]	CodeSet		1403
Or}	Proprietary <Prtry>	[1..1]	±		1404
	Country <Ctry>	[1..1]	CodeSet	C6	1404
	AlternateIdentification <AltrnId>	[1..1]	Text		1404

35.1.18.11.4 Nationality <Ntlty>

Presence: [0..1]

Definition: Nationality of the investor or country of incorporation (for a company).

Impacted by: [C6 "Country"](#)

Datatype: "[CountryCode](#)" on page 1780

Constraints

- **Country**

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

35.1.18.11.5 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

Datatype: "RestrictedFINXMax35Text" on page 1904

35.1.18.11.6 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "RestrictedFINXMax16Text" on page 1902

35.1.18.11.7 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: C6 "AdditonalDetailsGuideline"

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation3" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1417
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1417
	RegistrationDetails <RegnDtls>	[0..1]	Text		1417

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.

35.1.18.12 PartyIdentificationAndAccount178

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1368
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C8	1368
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1368
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1369
	LEI <LEI>	[0..1]	IdentifierSet		1369
	AlternateIdentification <AltrnId>	[0..1]	±		1369
	CashAccount <CshAcct>	[0..1]	±		1369
	ChargesAccount <ChrgsAcct>	[0..1]	±		1370
	CommissionAccount <ComssnAcct>	[0..1]	±		1370
	TaxAccount <TaxAcct>	[0..1]	±		1370
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1370

35.1.18.12.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification147Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C8	1368
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1368
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1369

35.1.18.12.1.1 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 1894

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.

35.1.18.12.1.2 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 ["NameAndAddress12"](#) on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1418

35.1.18.12.1.3 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 ["GenericIdentification84"](#) on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1223
	Issuer <Issr>	[1..1]	Text		1223
	SchemeName <SchmeNm>	[0..1]	Text		1223

35.1.18.12.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: ["LEIIdentifier"](#) on page 1895

35.1.18.12.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see ["AlternatePartyIdentification9"](#) on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1403
{Or	Code <Cd>	[1..1]	CodeSet		1403
Or}	Proprietary <Prtry>	[1..1]	±		1404
	Country <Ctry>	[1..1]	CodeSet	C6	1404
	AlternateIdentification <AltrnId>	[1..1]	Text		1404

35.1.18.12.4 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 "CashAccountIdentification6Choice" on page 1050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C22	1050
Or}	Proprietary <Prtry>	[1..1]	Text		1051

35.1.18.12.5 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 "CashAccountIdentification6Choice" on page 1050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C22	1050
Or}	Proprietary <Prtry>	[1..1]	Text		1051

35.1.18.12.6 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 "CashAccountIdentification6Choice" on page 1050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C22	1050
Or}	Proprietary <Prtry>	[1..1]	Text		1051

35.1.18.12.7 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 "CashAccountIdentification6Choice" on page 1050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C22	1050
Or}	Proprietary <Prtry>	[1..1]	Text		1051

35.1.18.12.8 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: C5 "AdditionalDetailsRule"

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation4" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1416
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1416

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.

35.1.18.13 PartyIdentificationAndAccount177

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1371
	LEI <LEI>	[0..1]	IdentifierSet		1372
	AlternateIdentification <AltrnId>	[0..1]	±		1372
	CashAccount <CshAcct>	[0..1]	±		1372
	ChargesAccount <ChrgsAcct>	[0..1]	±		1372
	CommissionAccount <ComssnAcct>	[0..1]	±		1372
	TaxAccount <TaxAcct>	[0..1]	±		1373
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1373

35.1.18.13.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification137Choice" on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1401
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1402
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1402

35.1.18.13.2 LEI <LEI>*Presence:* [0..1]*Definition:* Legal entity identification as an alternate identification for a party.*Datatype:* "LEIIdentifier" on page 1895**35.1.18.13.3 AlternateIdentification <AltrId>***Presence:* [0..1]*Definition:* Alternate identification for a party.**AlternateIdentification <AltrId>** contains the following elements (see "[AlternatePartyIdentification9](#)" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1403
{Or	Code <Cd>	[1..1]	CodeSet		1403
Or}	Proprietary <Prtry>	[1..1]	±		1404
	Country <Ctry>	[1..1]	CodeSet	C6	1404
	AlternateIdentification <AltrId>	[1..1]	Text		1404

35.1.18.13.4 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 "[CashAccountIdentification6Choice](#)" on page 1050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C22	1050
Or}	Proprietary <Prtry>	[1..1]	Text		1051

35.1.18.13.5 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 "[CashAccountIdentification6Choice](#)" on page 1050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C22	1050
Or}	Proprietary <Prtry>	[1..1]	Text		1051

35.1.18.13.6 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 "[CashAccountIdentification6Choice](#)" on page 1050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C22	1050
Or}	Proprietary <Prtry>	[1..1]	Text		1051

35.1.18.13.7 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 "[CashAccountIdentification6Choice](#)" on page 1050 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C22	1050
Or}	Proprietary <Prtry>	[1..1]	Text		1051

35.1.18.13.8 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: [C5 "AdditionalDetailsRule"](#)

AdditionalInformation <AddtlInf> contains the following elements (see "[PartyTextInformation4](#)" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1416
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1416

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.

35.1.18.14 PartyIdentificationAndAccount176

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

35.1.18.14.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "[PartyIdentification137Choice](#)" on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1401
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1402
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1402

35.1.18.14.2 LEI <LEI>

Presence: [0..1]

Definition: Legal Entity Identification as an alternate identification for a party.

Datatype: "[LEIIdentifier](#)" on page 1895

35.1.18.14.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "[AlternatePartyIdentification9](#)" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1403
{Or	Code <Cd>	[1..1]	CodeSet		1403
Or}	Proprietary <Prtry>	[1..1]	±		1404
	Country <Ctry>	[1..1]	CodeSet	C6	1404
	AlternateIdentification <AltrnId>	[1..1]	Text		1404

35.1.18.14.4 SafekeepingAccount <SfkpgAcct>*Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount30](#)" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

35.1.18.14.5 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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

35.1.18.14.6 ProcessingIdentification <PrcgId>*Presence:* [0..1]*Definition:* Unambiguous identification of the transaction for the party identified.*Datatype:* "[RestrictedFINXMax16Text](#)" on page 1902**35.1.18.14.7 AdditionalInformation <AddtlInf>***Presence:* [0..1]*Definition:* Provides additional information to a party identification.*Impacted by:* [C6 "AdditonalDetailsGuideline"](#)**AdditionalInformation <AddtlInf>** contains the following elements (see "[PartyTextInformation3](#)" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1417
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1417
	RegistrationDetails <RegnDtls>	[0..1]	Text		1417

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.

35.1.18.15 SettlementParties83

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]	±		1377
	Party1 <Pty1>	[0..1]	±		1378
	Party2 <Pty2>	[0..1]	±		1378
	Party3 <Pty3>	[0..1]	±		1379
	Party4 <Pty4>	[0..1]	±		1379
	Party5 <Pty5>	[0..1]	±		1380

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.

- **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.

- **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.

35.1.18.15.1 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 "PartyIdentification162" on page 1395 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1396
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1396
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1396
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1397
	LEI <LEI>	[0..1]	IdentifierSet		1397
	AlternateIdentification <AltrnId>	[0..1]	±		1397
	ProcessingDate <PrcgDt>	[0..1]	±		1397
	ProcessingIdentification <PrcgId>	[0..1]	Text		1398
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1398

35.1.18.15.2 Party1 <Pty1>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following elements (see "PartyIdentificationAndAccount188" on page 1360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1360
	LEI <LEI>	[0..1]	IdentifierSet		1360
	AlternateIdentification <AltrnId>	[0..1]	±		1360
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1361
	ProcessingDate <PrcgDt>	[0..1]	±		1361
	ProcessingIdentification <PrcgId>	[0..1]	Text		1361
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1361

35.1.18.15.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following elements (see "[PartyIdentificationAndAccount188](#)" on page 1360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1360
	LEI <LEI>	[0..1]	IdentifierSet		1360
	AlternateIdentification <AltrnId>	[0..1]	±		1360
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1361
	ProcessingDate <PrcgDt>	[0..1]	±		1361
	ProcessingIdentification <PrcgId>	[0..1]	Text		1361
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1361

35.1.18.15.4 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Party3 <Pty3> contains the following elements (see "[PartyIdentificationAndAccount188](#)" on page 1360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1360
	LEI <LEI>	[0..1]	IdentifierSet		1360
	AlternateIdentification <AltrnId>	[0..1]	±		1360
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1361
	ProcessingDate <PrcgDt>	[0..1]	±		1361
	ProcessingIdentification <PrcgId>	[0..1]	Text		1361
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1361

35.1.18.15.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Party4 <Pty4> contains the following elements (see "[PartyIdentificationAndAccount188](#)" on page 1360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1360
	LEI <LEI>	[0..1]	IdentifierSet		1360
	AlternateIdentification <AltrnId>	[0..1]	±		1360
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1361
	ProcessingDate <PrcgDt>	[0..1]	±		1361
	ProcessingIdentification <PrcgId>	[0..1]	Text		1361
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1361

35.1.18.15.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Party5 <Pty5> contains the following elements (see "[PartyIdentificationAndAccount188](#)" on page 1360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1360
	LEI <LEI>	[0..1]	IdentifierSet		1360
	AlternateIdentification <AltrnId>	[0..1]	±		1360
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1361
	ProcessingDate <PrcgDt>	[0..1]	±		1361
	ProcessingIdentification <PrcgId>	[0..1]	Text		1361
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1361

35.1.18.16 SettlementParties81

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]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

- **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.

- **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.

35.1.18.16.1 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 "[PartyIdentification162](#)" on page 1395 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1396
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1396
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1396
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1397
	LEI <LEI>	[0..1]	IdentifierSet		1397
	AlternateIdentification <AltrnId>	[0..1]	±		1397
	ProcessingDate <PrcgDt>	[0..1]	±		1397
	ProcessingIdentification <PrcgId>	[0..1]	Text		1398
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1398

35.1.18.16.2 Party1 <Pty1>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the depository.**Party1 <Pty1>** contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

35.1.18.16.3 Party2 <Pty2>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.**Party2 <Pty2>** contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

35.1.18.16.4 Party3 <Pty3>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 2.

Party3 <Pty3> contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

35.1.18.16.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Party4 <Pty4> contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

35.1.18.16.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Party5 <Pty5> contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

35.1.18.17 SettlementParties92

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]	±		1386
	Party3 <Pty3>	[0..1]	±		1386
	Party4 <Pty4>	[0..1]	±		1386
	Party5 <Pty5>	[0..1]	±		1387

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.

- **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
```

35.1.18.17.1 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

35.1.18.17.2 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Party3 <Pty3> contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

35.1.18.17.3 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Party4 <Pty4> contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

35.1.18.17.4 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Party5 <Pty5> contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1374
	LEI <LEI>	[0..1]	IdentifierSet		1374
	AlternateIdentification <AltrnId>	[0..1]	±		1374
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1375
	ProcessingDate <PrcgDt>	[0..1]	±		1375
	ProcessingIdentification <PrcgId>	[0..1]	Text		1375
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1375

35.1.18.18 SettlementParties90

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]			1389
	Identification <Id>	[1..1]			1389
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1389
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1389
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390
	ProcessingIdentification <PrcgId>	[0..1]	Text		1390
	Party1 <Pty1>	[0..1]	±		1390
	Party2 <Pty2>	[0..1]	±		1390
	Party3 <Pty3>	[0..1]	±		1391
	Party4 <Pty4>	[0..1]	±		1391
	Party5 <Pty5>	[0..1]	±		1391

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
```

35.1.18.18.1 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 **PartyIdentification191** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1389
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1389
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1389
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390
	ProcessingIdentification <PrclId>	[0..1]	Text		1390

35.1.18.18.1.1 Identification <Id>*Presence:* [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification145Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1389
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1389
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1390

35.1.18.18.1.1.1 AnyBIC <AnyBIC>*Presence:* [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1893

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.

35.1.18.18.1.1.2 NameAndAddress <NmAndAdr>*Presence:* [1..1]

Definition: Unique and unambiguous way to identify an organisation.

NameAndAddress <NmAndAdr> contains the following elements (see "[NameAndAddress12](#)" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1418

35.1.18.18.1.1.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C6 "Country"

Datatype: "[CountryCode](#)" on page 1780

Constraints

- **Country**

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

35.1.18.18.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "[LEIIdentifier](#)" on page 1895

35.1.18.18.1.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "[RestrictedFINXMax16Text](#)" on page 1902

35.1.18.18.2 Party1 <Pty1>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following elements (see "[PartyIdentificationAndAccount190](#)" on page 1359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1359
	LEI <LEI>	[0..1]	IdentifierSet		1359
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1359
	ProcessingIdentification <PrcgId>	[0..1]	Text		1359

35.1.18.18.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following elements (see "[PartyIdentificationAndAccount190](#)" on page 1359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1359
	LEI <LEI>	[0..1]	IdentifierSet		1359
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1359
	ProcessingIdentification <PrcgId>	[0..1]	Text		1359

35.1.18.18.4 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Party3 <Pty3> contains the following elements (see "[PartyIdentificationAndAccount190](#)" on page 1359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1359
	LEI <LEI>	[0..1]	IdentifierSet		1359
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1359
	ProcessingIdentification <PrcgId>	[0..1]	Text		1359

35.1.18.18.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Party4 <Pty4> contains the following elements (see "[PartyIdentificationAndAccount190](#)" on page 1359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1359
	LEI <LEI>	[0..1]	IdentifierSet		1359
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1359
	ProcessingIdentification <PrcgId>	[0..1]	Text		1359

35.1.18.18.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Party5 <Pty5> contains the following elements (see "[PartyIdentificationAndAccount190](#)" on page 1359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1359
	LEI <LEI>	[0..1]	IdentifierSet		1359
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1359
	ProcessingIdentification <PrctlId>	[0..1]	Text		1359

35.1.18.19 PartyIdentification136Choice

Definition: Choice of identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1392
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1392

35.1.18.19.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C2 "AnyBIC"

Datatype: "[AnyBICDec2014Identifier](#)" on page 1893

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.

35.1.18.19.2 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 "[GenericIdentification84](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1223
	Issuer <Issr>	[1..1]	Text		1223
	SchemeName <SchmeNm>	[0..1]	Text		1223

35.1.18.20 Intermediary45

Definition: Party that provides services to investors relating to financial products (Investment Funds).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1393
	Role <Role>	[0..1]	±		1393
	Account <Acct>	[0..1]	±		1393

35.1.18.20.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identifier of the intermediary.

Identification <Id> contains the following elements (see "[PartyIdentification157](#)" on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1417
	LEI <LEI>	[0..1]	IdentifierSet		1418

35.1.18.20.2 Role <Role>

Presence: [0..1]

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

Role <Role> contains one of the following elements (see "[Role7Choice](#)" on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1301
Or	Proprietary <Prtry>	[1..1]	±		1302
Or}	Text <Txt>	[1..1]	Text		1303

35.1.18.20.3 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 "[Account30](#)" on page 1046 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1046
	AccountServicer <AcctSvcr>	[0..1]	±		1047

35.1.18.21 PartyIdentification170

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1394
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1394
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1394
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1395
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1395
	LEI <LEI>	[0..1]	IdentifierSet		1395

35.1.18.21.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following **PartyIdentification176Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1394
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1394
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1395
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1395

35.1.18.21.1.1 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: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1893

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.

35.1.18.21.1.2 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 "[GenericIdentification84](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1223
	Issuer <Issr>	[1..1]	Text		1223
	SchemeName <SchmeNm>	[0..1]	Text		1223

35.1.18.21.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see "[NameAndAddress12](#)" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1418

35.1.18.21.1.4 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: [C6 "Country"](#)

Datatype: "[CountryCode](#)" on page 1780

Constraints

- **Country**

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

35.1.18.21.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "[LEIIdentifier](#)" on page 1895

35.1.18.22 PartyIdentification162

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1396
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1396
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1396
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1397
	LEI <LEI>	[0..1]	IdentifierSet		1397
	AlternateIdentification <AltrnId>	[0..1]	±		1397
	ProcessingDate <PrcgDt>	[0..1]	±		1397
	ProcessingIdentification <PrcgId>	[0..1]	Text		1398
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1398

35.1.18.22.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following **PartyIdentification145Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1396
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1396
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1397

35.1.18.22.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1893

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.

35.1.18.22.1.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

NameAndAddress <NmAndAdr> contains the following elements (see ["NameAndAddress12"](#) on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1418

35.1.18.22.1.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C6 "Country"

Datatype: ["CountryCode"](#) on page 1780

Constraints

- **Country**

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

35.1.18.22.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: ["LEIIdentifier"](#) on page 1895

35.1.18.22.3 AlternateIdentification <AltrId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrId> contains the following elements (see ["AlternatePartyIdentification9"](#) on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1403
{Or	Code <Cd>	[1..1]	CodeSet		1403
Or}	Proprietary <Prtry>	[1..1]	±		1404
	Country <Ctry>	[1..1]	CodeSet	C6	1404
	AlternateIdentification <AltrId>	[1..1]	Text		1404

35.1.18.22.4 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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

35.1.18.22.5 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "[RestrictedFINXMax16Text](#)" on page 1902

35.1.18.22.6 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: [C6 "AdditonalDetailsGuideline"](#)

AdditionalInformation <AddtlInf> contains the following elements (see "[PartyTextInformation3](#)" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtIs>	[0..1]	Text		1417
	PartyContactDetails <PtyCtctDtIs>	[0..1]	Text		1417
	RegistrationDetails <RegnDtIs>	[0..1]	Text		1417

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.

35.1.18.23 Pledgee4

Definition: Identifies the entity to which the financial instruments are pledged.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1399
{Or	TypeAndIdentification <TpAndId>	[1..1]			1399
	Identification <Id>	[1..1]	IdentifierSet	C2	1400
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1400
Or	Identification <Id>	[1..1]			1400
	Identification <Id>	[0..1]	Text		1400
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1401
Or}	Proprietary <Prtry>	[1..1]	±		1401
	LEI <LEI>	[0..1]	IdentifierSet		1401

Constraints

- PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

35.1.18.23.1 PledgeeTypeAndIdentification <PldgeeTpAndId>

Presence: [0..1]

Definition: Unique identification of the party.

PledgeeTypeAndIdentification <PldgeeTpAndId> contains one of the following **PledgeeFormat6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TypeAndIdentification <TpAndId>	[1..1]			1399
	Identification <Id>	[1..1]	IdentifierSet	C2	1400
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1400
Or	Identification <Id>	[1..1]			1400
	Identification <Id>	[0..1]	Text		1400
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1401
Or}	Proprietary <Prtry>	[1..1]	±		1401

35.1.18.23.1.1 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	C2	1400
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1400

35.1.18.23.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the entity to which the financial instruments are pledged, expressed as a BIC.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1893

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.

35.1.18.23.1.1.2 PledgeeType <PldgeeTp>

Presence: [1..1]

Definition: Entity to which the financial instruments are pledged expressed as a code.

Datatype: "PledgeeType1Code" on page 1825

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

35.1.18.23.1.2 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 **PledgeeTypeAndText2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		1400
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1401

35.1.18.23.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Additional information about the entity to which the financial instruments are pledged.

Datatype: "RestrictedFINMax30Text" on page 1901

35.1.18.23.1.2.2 PledgeeType <PldgeeTp>

Presence: [1..1]

Definition: Entity to which the financial instruments are pledged expressed as a code.

Datatype: "PledgeeType1Code" on page 1825

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

35.1.18.23.1.3 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 "GenericIdentification85" on page 1222 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1223
	Identification <Id>	[0..1]	Text		1223

35.1.18.23.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 1895

35.1.18.24 PartyIdentification137Choice

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	C2	1401
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1402
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1402

35.1.18.24.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1893

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.

35.1.18.24.2 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 "GenericIdentification84" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1223
	Issuer <Issr>	[1..1]	Text		1223
	SchemeName <SchmeNm>	[0..1]	Text		1223

35.1.18.24.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress12" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1418

35.1.18.25 PartyIdentification156

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1403

35.1.18.25.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification136Choice" on page 1392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1392
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1392

35.1.18.25.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 1895

35.1.18.26 AlternatePartyIdentification9

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]			1403
{Or	Code <Cd>	[1..1]	CodeSet		1403
Or}	Proprietary <Prtry>	[1..1]	±		1404
	Country <Ctry>	[1..1]	CodeSet	C6	1404
	AlternateIdentification <AltrId>	[1..1]	Text		1404

35.1.18.26.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType44Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1403
Or}	Proprietary <Prtry>	[1..1]	±		1404

35.1.18.26.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification1Code" on page 1881

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.

35.1.18.26.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.18.26.2 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: C6 "Country"

Datatype: "[CountryCode](#)" on page 1780

Constraints

- **Country**

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

35.1.18.26.3 AlternateIdentification <AltrId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "[RestrictedFINXMax30Text](#)" on page 1903

35.1.18.27 PartyIdentification104Choice

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	C5	1405
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1405
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1405

35.1.18.27.1 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: C5 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 1894

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.

35.1.18.27.2 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 "[GenericIdentification84](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1223
	Issuer <Issr>	[1..1]	Text		1223
	SchemeName <SchmeNm>	[0..1]	Text		1223

35.1.18.27.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see "[NameAndAddress12](#)" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1418

35.1.18.28 PartyIdentification110

Definition: Identification of the party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1406
	LEI <LEI/>	[0..1]	IdentifierSet		1406

35.1.18.28.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following elements (see "[PartyIdentification115Choice](#)" on page 1413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C5	1414
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1414
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1414
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1415

35.1.18.28.2 LEI <LEI/>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "[LEIIdentifier](#)" on page 1895

35.1.18.29 PartyIdentification109

Definition: Identification of the party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1406
	LEI <LEI/>	[0..1]	IdentifierSet		1407

35.1.18.29.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification114Choice" on page 1415 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C5	1415
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1415

35.1.18.29.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 1895

35.1.18.30 PartyIdentification108

Definition: Identification of an entity involved in an activity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1407
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C5	1407
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1408
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1408
	LEI <LEI>	[0..1]	IdentifierSet		1408
	ProcessingIdentification <PrctlId>	[0..1]	Text		1408

35.1.18.30.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification58Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C5	1407
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1408
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1408

35.1.18.30.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C5 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 1894

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.

35.1.18.30.1.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

NameAndAddress <NmAndAdr> contains the following elements (see "[NameAndAddress12](#)" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1418

35.1.18.30.1.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: [C6 "Country"](#)

Datatype: ["CountryCode"](#) on page 1780

Constraints

- **Country**

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

35.1.18.30.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: ["LEIIdentifier"](#) on page 1895

35.1.18.30.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: ["RestrictedFINXMax16Text"](#) on page 1902

35.1.18.31 SettlementParties49

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]	±		1409
	Party1 <Pty1>	[0..1]	±		1410
	Party2 <Pty2>	[0..1]	±		1410
	Party3 <Pty3>	[0..1]	±		1410
	Party4 <Pty4>	[0..1]	±		1411
	Party5 <Pty5>	[0..1]	±		1411

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
```

35.1.18.31.1 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 "[PartyIdentification108](#)" on page 1407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1407
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C5	1407
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1408
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1408
	LEI <LEI>	[0..1]	IdentifierSet		1408
	ProcessingIdentification <PrcgId>	[0..1]	Text		1408

35.1.18.31.2 Party1 <Pty1>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following elements (see "[PartyIdentificationAndAccount146](#)" on page 1412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1413
	LEI <LEI>	[0..1]	IdentifierSet		1413
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1413
	ProcessingIdentification <PrcgId>	[0..1]	Text		1413

35.1.18.31.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following elements (see "[PartyIdentificationAndAccount146](#)" on page 1412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1413
	LEI <LEI>	[0..1]	IdentifierSet		1413
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1413
	ProcessingIdentification <PrcgId>	[0..1]	Text		1413

35.1.18.31.4 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Party3 <Pty3> contains the following elements (see "[PartyIdentificationAndAccount146](#)" on page 1412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1413
	LEI <LEI>	[0..1]	IdentifierSet		1413
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1413
	ProcessingIdentification <PrcgId>	[0..1]	Text		1413

35.1.18.31.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Party4 <Pty4> contains the following elements (see "[PartyIdentificationAndAccount146](#)" on page 1412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1413
	LEI <LEI>	[0..1]	IdentifierSet		1413
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1413
	ProcessingIdentification <PrcgId>	[0..1]	Text		1413

35.1.18.31.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Party5 <Pty5> contains the following elements (see "[PartyIdentificationAndAccount146](#)" on page 1412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1413
	LEI <LEI>	[0..1]	IdentifierSet		1413
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1413
	ProcessingIdentification <PrcgId>	[0..1]	Text		1413

35.1.18.32 PartyIdentification103Choice

Definition: Choice of identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C5	1412
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1412

35.1.18.32.1 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: C5 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 1894

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.

35.1.18.32.2 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 "GenericIdentification84" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1223
	Issuer <Issr>	[1..1]	Text		1223
	SchemeName <SchmeNm>	[0..1]	Text		1223

35.1.18.33 PartyIdentificationAndAccount146

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1413
	LEI <LEI>	[0..1]	IdentifierSet		1413
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1413
	ProcessingIdentification <PrctlId>	[0..1]	Text		1413

35.1.18.33.1 Identification <Id>*Presence:* [1..1]*Definition:* Identification of the party.**Identification <Id>** contains one of the following elements (see "[PartyIdentification104Choice](#)" on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C5	1405
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1405
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1405

35.1.18.33.2 LEI <LEI>*Presence:* [0..1]*Definition:* Legal entity identification as an alternate identification for a party.*Datatype:* "[LEIIdentifier](#)" on page 1895**35.1.18.33.3 SafekeepingAccount <SfkpgAcct>***Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount30](#)" on page 1032 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1032
	Type <Tp>	[0..1]	±		1032
	Name <Nm>	[0..1]	Text		1032

35.1.18.33.4 ProcessingIdentification <PrcgId>*Presence:* [0..1]*Definition:* Unambiguous identification of the transaction for the party identified.*Datatype:* "[RestrictedFINXMax16Text](#)" on page 1902**35.1.18.34 PartyIdentification115Choice***Definition:* Choice of identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C5	1414
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1414
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1414
Or}	Country <Ctry>	[1..1]	CodeSet	C6	1415

35.1.18.34.1 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: C5 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 1894

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.

35.1.18.34.2 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 "[GenericIdentification84](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1223
	Issuer <Issr>	[1..1]	Text		1223
	SchemeName <SchmeNm>	[0..1]	Text		1223

35.1.18.34.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see "[NameAndAddress12](#)" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1418

35.1.18.34.4 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:* C6 "Country"*Datatype:* "CountryCode" on page 1780**Constraints**

- **Country**

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

35.1.18.35 PartyIdentification114Choice*Definition:* Choice of identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C5	1415
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1415

35.1.18.35.1 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:* C5 "AnyBIC"*Datatype:* "AnyBICIdentifier" on page 1894**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.

35.1.18.35.2 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 "[GenericIdentification84](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1223
	Issuer <Issr>	[1..1]	Text		1223
	SchemeName <SchmeNm>	[0..1]	Text		1223

35.1.18.36 PartyTextInformation4

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		1416
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1416

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.

35.1.18.36.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: "[RestrictedFINXMax350Text](#)" on page 1903

35.1.18.36.2 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: "[RestrictedFINXMax140Text](#)" on page 1902

35.1.18.37 PartyTextInformation3

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		1417
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1417
	RegistrationDetails <RegnDtls>	[0..1]	Text		1417

Constraints

- **AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

35.1.18.37.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: "RestrictedFINXMax350Text" on page 1903

35.1.18.37.2 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: "RestrictedFINXMax140Text" on page 1902

35.1.18.37.3 RegistrationDetails <RegnDtls>

Presence: [0..1]

Definition: Provides information required for the registration.

Datatype: "RestrictedFINXMax350Text" on page 1903

35.1.19 Person Identification**35.1.19.1 PartyIdentification157**

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1417
	LEI <LEI>	[0..1]	IdentifierSet		1418

35.1.19.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification137Choice" on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1401
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1402
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1402

35.1.19.1.2 LEI <LEI>*Presence:* [0..1]*Definition:* Legal entity identification as an alternate identification for a party.*Datatype:* "LEIIdentifier" on page 1895**35.1.20 Postal Address****35.1.20.1 NameAndAddress12***Definition:* Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1418

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:* "RestrictedFINXMax140Text" on page 1902**35.1.21 Price****35.1.21.1 Price3***Definition:* Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

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 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1340
Or}	ValueType <ValTp>	[1..1]	CodeSet		1340

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 "PriceRateOrAmount1Choice" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1432
Or}	Amount <Amt>	[1..1]	Amount	C3	1432

35.1.21.2 PriceInformation24

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]			1419
{Or	Code <Cd>	[1..1]	CodeSet		1420
Or}	Proprietary <Prtry>	[1..1]	±		1421
	ValueType <ValTp>	[1..1]	±		1421
	Value <Val>	[1..1]			1421
{Or	Rate <Rate>	[1..1]	Rate		1422
Or	Amount <Amt>	[1..1]	Amount	C3	1422
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1422
	SourceOfPrice <SrcOfPric>	[0..1]			1422
	Identification <Id>	[0..1]	±		1423
	Type <Tp>	[1..1]			1423
{Or	Code <Cd>	[1..1]	CodeSet		1423
Or}	Proprietary <Prtry>	[1..1]	±		1424
	QuotationDate <QtnDt>	[0..1]	±		1424

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 **TypeOfPrice49Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1420
Or}	Proprietary <Prtry>	[1..1]	±		1421

35.1.21.2.1.1 Code <Cd>

Presence: [1..1]

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

Datatype: "TypeOfPrice17Code" on page 1883

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 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.

CodeName	Name	Definition
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.

35.1.21.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of price expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

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 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1340
Or}	ValueType <ValTp>	[1..1]	CodeSet		1340

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 **PriceRateOrAmountOrUnknown3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1422
Or	Amount <Amt>	[1..1]	Amount	C3	1422
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1422

35.1.21.2.3.1 Rate <Rate>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1897

35.1.21.2.3.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: C3 "ActiveOrHistoricCurrency"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAnd13DecimalAmount" on page 1764

Constraints

- **ActiveOrHistoricCurrency**

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

35.1.21.2.3.3 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 1896):

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

35.1.21.2.4 SourceOfPrice <SrcOfPric>

Presence: [0..1]

Definition: Place from which the price was obtained.

SourceOfPrice <SrcOfPric> contains the following **MarketIdentification91** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1423
	Type <Tp>	[1..1]			1423
{Or	Code <Cd>	[1..1]	CodeSet		1423
Or}	Proprietary <Prtry>	[1..1]	±		1424

35.1.21.2.4.1 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 "[MarketIdentification2Choice](#)" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1226
Or}	Description <Desc>	[1..1]	Text		1226

35.1.21.2.4.2 Type <Tp>

Presence: [1..1]

Definition: Nature of a market in which transactions take place.

Type <Tp> contains one of the following **MarketType17Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1423
Or}	Proprietary <Prtry>	[1..1]	±		1424

35.1.21.2.4.2.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "[MarketType4Code](#)" on page 1805

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.

35.1.21.2.4.2.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Market type expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

35.1.21.3 PriceInformation22*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]	±		1425
	Value <Val>	[1..1]			1425
{Or	Rate <Rate>	[1..1]	Rate		1426
Or	Amount <Amt>	[1..1]	Amount	C3	1426
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1426
	ValueType <ValTp>	[1..1]	±		1426
	SourceOfPrice <SrcOfPric>	[0..1]			1427
	Identification <Id>	[0..1]	±		1427
	Type <Tp>	[1..1]			1427
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428
	QuotationDate <QtnDt>	[0..1]	±		1428

Constraints

- **ValueRule**

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

35.1.21.3.1 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 "[TypeOfPrice33Choice](#)" on page 1429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1429
Or}	Proprietary <Prtry>	[1..1]	±		1430

35.1.21.3.2 Value <Val>

Presence: [1..1]

Definition: Value of the price, for example, as a currency and value.

Value <Val> contains one of the following **PriceRateOrAmountOrUnknown3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1426
Or	Amount <Amt>	[1..1]	Amount	C3	1426
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1426

35.1.21.3.2.1 Rate <Rate>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1897

35.1.21.3.2.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: C3 "ActiveOrHistoricCurrency"

Datatype: "RestrictedFINActiveOrHistoricCurrencyAnd13DecimalAmount" on page 1764

Constraints

- **ActiveOrHistoricCurrency**

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

35.1.21.3.2.3 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 1896):

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

35.1.21.3.3 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 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1340
Or}	ValueType <ValTp>	[1..1]	CodeSet		1340

35.1.21.3.4 SourceOfPrice <SrcOfPric>*Presence:* [0..1]*Definition:* Place from which the price was obtained.**SourceOfPrice <SrcOfPric>** contains the following **MarketIdentification91** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1427
	Type <Tp>	[1..1]			1427
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

35.1.21.3.4.1 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 "[MarketIdentification2Choice](#)" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1226
Or}	Description <Desc>	[1..1]	Text		1226

35.1.21.3.4.2 Type <Tp>*Presence:* [1..1]*Definition:* Nature of a market in which transactions take place.**Type <Tp>** contains one of the following **MarketType17Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

35.1.21.3.4.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Market type expressed as an ISO 20022 code.*Datatype:* "[MarketType4Code](#)" on page 1805

CodeName	Name	Definition
FUND	Fund	The place is a fund (transfer agent, fund itself, etc.).

CodeName	Name	Definition
LMAR	LocalMarket	The place is a local market.
THEO	Theoretical	The place is theoretical.
VEND	Vendor	The place is a vendor.

35.1.21.3.4.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.21.3.5 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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

35.1.21.4 PriceType5Choice

Definition: Choice of price type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1428
Or}	Indicative <Indctv>	[1..1]	±		1429

35.1.21.4.1 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 "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

35.1.21.4.2 Indicative <Indctv>

Presence: [1..1]

Definition: Estimated price, for valuation purposes.

Indicative <Indctv> contains the following elements (see "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

35.1.21.5 TypeOfPrice33Choice

Definition: Choice of format for the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1429
Or}	Proprietary <Prtry>	[1..1]	±		1430

35.1.21.5.1 Code <Cd>

Presence: [1..1]

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

Datatype: "TypeOfPrice11Code" on page 1882

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

CodeName	Name	Definition
		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.

35.1.21.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of price expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.21.6 TypeOfPrice32Choice

Definition: Choice of format for the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1431
Or}	Proprietary <Prtry>	[1..1]	±		1431

35.1.21.6.1 Code <Cd>

Presence: [1..1]

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

Datatype: "TypeOfPrice14Code" on page 1883

CodeName	Name	Definition
AVER	Average	Price is an average execution price.

35.1.21.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of price expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.21.7 PriceType2Choice

Definition: Choice of price type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1431
Or}	Indicative <Indctv>	[1..1]	±		1432

35.1.21.7.1 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 "[Price3](#)" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

35.1.21.7.2 Indicative <Indctv>*Presence:* [1..1]*Definition:* Estimated price, for valuation purposes.**Indicative <Indctv>** contains the following elements (see ["Price3"](#) on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

35.1.21.8 PriceRateOrAmount1Choice*Definition:* Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1432
Or}	Amount <Amt>	[1..1]	Amount	C3	1432

35.1.21.8.1 Rate <Rate>*Presence:* [1..1]*Definition:* Price expressed as a rate, that is, percentage.*Datatype:* ["PercentageRate"](#) on page 1897**35.1.21.8.2 Amount <Amt>***Presence:* [1..1]*Definition:* Price expressed as a currency and value.*Impacted by:* [C3 "ActiveOrHistoricCurrency"](#)*Datatype:* ["RestrictedFINActiveOrHistoricCurrencyAnd13DecimalAmount"](#) on page 1764**Constraints**

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance 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 QuantityBreakdown33***Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1433
	LotQuantity <LotQty>	[0..1]	±		1433

35.1.22.1.1 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 "[GenericIdentification39](#)" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1344
	Issuer <Issr>	[0..1]	Text		1344

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 "[FinancialInstrumentQuantity15Choice](#)" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsVal>	[1..1]	Amount		1197

35.1.22.2 QuantityBreakdown52

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1434
	LotQuantity <LotQty>	[0..1]	±		1434
	SecuritiesSubBalanceType <SciesSubBalTp>	[0..1]	±		1434
	LotDateTime <LotDtTm>	[0..1]	±		1434
	LotPrice <LotPric>	[0..1]	±		1435
	TypeOfPrice <TpOfPric>	[0..1]	±		1435

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 "[GenericIdentification39](#)" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1344
	Issuer <Issr>	[0..1]	Text		1344

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 one of the following elements (see "[FinancialInstrumentQuantity15Choice](#)" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

35.1.22.2.3 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.22.2.4 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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

35.1.22.2.5 LotPrice <LotPric>

Presence: [0..1]

Definition: Price at which the lot was purchased.

LotPrice <LotPric> contains the following elements (see "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

35.1.22.2.6 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 "TypeOfPrice32Choice" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1431
Or}	Proprietary <Prtry>	[1..1]	±		1431

35.1.22.3 QuantityBreakdown48

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1435
	LotQuantity <LotQty>	[0..1]	±		1436
	LotDateTime <LotDtTm>	[0..1]	±		1436
	LotPrice <LotPric>	[0..1]	±		1436
	TypeOfPrice <TpOfPric>	[0..1]	±		1437

35.1.22.3.1 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 "[GenericIdentification39](#)" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1344
	Issuer <Issr>	[0..1]	Text		1344

35.1.22.3.2 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 "[FinancialInstrumentQuantity15Choice](#)" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

35.1.22.3.3 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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

35.1.22.3.4 LotPrice <LotPric>

Presence: [0..1]

Definition: Price at which the lot was purchased.

LotPrice <LotPric> contains the following elements (see "[Price3](#)" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

35.1.22.3.5 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 "[TypeOfPrice32Choice](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1431
Or}	Proprietary <Prtry>	[1..1]	±		1431

35.1.22.4 QuantityBreakdown55*Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1437
	LotQuantity <LotQty>	[0..1]	±		1437
	LotDateTime <LotDtTm>	[0..1]	±		1438
	LotPrice <LotPric>	[0..1]	±		1438
	TypeOfPrice <TpOfPric>	[0..1]	±		1438
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1438
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1439
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1439

35.1.22.4.1 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 "[GenericIdentification39](#)" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1344
	Issuer <Issr>	[0..1]	Text		1344

35.1.22.4.2 LotQuantity <LotQty>*Presence:* [0..1]*Definition:* Quantity of financial instruments that is part of the lot described.

LotQuantity <LotQty> contains the following elements (see ["Balance11"](#) on page 1139 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1139
	Quantity <Qty>	[1..1]	±		1139

35.1.22.4.3 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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

35.1.22.4.4 LotPrice <LotPric>

Presence: [0..1]

Definition: Price at which the lot was purchased.

LotPrice <LotPric> contains the following elements (see ["Price3"](#) on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

35.1.22.4.5 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 ["TypeOfPrice32Choice"](#) on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1431
Or}	Proprietary <Prtry>	[1..1]	±		1431

35.1.22.4.6 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 "BalanceAmounts6" on page 1148 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1148
	BookValue <BookVal>	[0..1]	±		1149
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1149

35.1.22.4.7 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 "BalanceAmounts6" on page 1148 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1148
	BookValue <BookVal>	[0..1]	±		1149
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1149

35.1.22.4.8 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 "BalanceAmounts6" on page 1148 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1148
	BookValue <BookVal>	[0..1]	±		1149
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1149

35.1.22.5 QuantityBreakdown56

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1440
	LotQuantity <LotQty>	[0..1]	±		1440
	LotDateTime <LotDtTm>	[0..1]	±		1440
	LotPrice <LotPric>	[0..1]	±		1441
	TypeOfPrice <TpOfPric>	[0..1]	±		1441

35.1.22.5.1 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 "[GenericIdentification39](#)" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1344
	Issuer <Issr>	[0..1]	Text		1344

35.1.22.5.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

LotQuantity <LotQty> contains the following elements (see "[Balance11](#)" on page 1139 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1139
	Quantity <Qty>	[1..1]	±		1139

35.1.22.5.3 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 1158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1158
Or}	DateTime <DtTm>	[1..1]	DateTime		1158

35.1.22.5.4 LotPrice <LotPric>*Presence:* [0..1]*Definition:* Price at which the lot was purchased.**LotPrice <LotPric>** contains the following elements (see "Price3" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1418
	Value <Val>	[1..1]	±		1418

35.1.22.5.5 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 "TypeOfPrice32Choice" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1431
Or}	Proprietary <Prtry>	[1..1]	±		1431

35.1.22.6 PairedOrTurnedQuantity4Choice*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]	±		1441
Or}	TurnedQuantity <TrndQty>	[0..1]	±		1441

35.1.22.6.1 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 "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

35.1.22.6.2 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 "FinancialInstrumentQuantity15Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

35.1.22.7 QuantityBreakdown34

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1442
	LotQuantity <LotQty>	[0..1]	±		1442
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1443

35.1.22.7.1 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 "GenericIdentification39" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1344
	Issuer <Issr>	[0..1]	Text		1344

35.1.22.7.2 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 1197 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1198

35.1.22.7.3 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

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		1443
	Rate <Rate>	[1..1]	Rate		1443

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 1896):

- *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 1897

35.1.23.2 RateName2

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		1444
	RateName <RateNm>	[1..1]	Text		1444

35.1.23.2.1 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "RestrictedFINXMax8Text" on page 1904

35.1.23.2.2 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: "RestrictedFINXMax24Text" on page 1902

35.1.24 Safekeeping Place

35.1.24.1 SafekeepingPlaceFormat17Choice

Definition: Choice between formats for the place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	±		1444
Or	Country <Ctry>	[1..1]	CodeSet	C6	1445
Or	TypeAndIdentification <TpAndId>	[1..1]			1445
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1445
	Identification <Id>	[1..1]	IdentifierSet	C5	1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

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 elements (see "[SafekeepingPlaceTypeAndText15](#)" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1449
	Identification <Id>	[0..1]	Text		1450

35.1.24.1.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: [C6 "Country"](#)

Datatype: "[CountryCode](#)" on page 1780

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		1445
	Identification <Id>	[1..1]	IdentifierSet	C5	1446

35.1.24.1.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "[SafekeepingPlace1Code](#)" on page 1850

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.

35.1.24.1.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C5 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 1894

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 "[GenericIdentification85](#)" on page 1222 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1223
	Identification <Id>	[0..1]	Text		1223

35.1.24.2 SafekeepingPlaceFormat39Choice

Definition: Choice between formats for the place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	±		1446
Or	Country <Ctry>	[1..1]	CodeSet	C6	1447
Or	TypeAndIdentification <TpAndId>	[1..1]			1447
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1447
	Identification <Id>	[1..1]	IdentifierSet	C2	1448
Or}	Proprietary <Prtry>	[1..1]	±		1448

35.1.24.2.1 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping expressed as a code and a narrative description.

Identification <Id> contains the following elements (see "[SafekeepingPlaceTypeAndText15](#)" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1449
	Identification <Id>	[0..1]	Text		1450

35.1.24.2.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: [C6 "Country"](#)

Datatype: "[CountryCode](#)" on page 1780

Constraints

- **Country**

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

35.1.24.2.3 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		1447
	Identification <Id>	[1..1]	IdentifierSet	C2	1448

35.1.24.2.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "[SafekeepingPlace1Code](#)" on page 1850

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.

35.1.24.2.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1893

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.

35.1.24.2.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a propriety identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification85" on page 1222 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1223
	Identification <Id>	[0..1]	Text		1223

35.1.24.3 SafeKeepingPlace4

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]	±		1449
	LEI <LEI>	[0..1]	IdentifierSet		1449

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

35.1.24.3.1 SafekeepingPlaceFormat <SfkpgPlcFrmt>

Presence: [0..1]

Definition: Unique identification of the party.

SafekeepingPlaceFormat <SfkpgPlcFrmt> contains one of the following elements (see "SafekeepingPlaceFormat39Choice" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	±		1446
Or	Country <Ctry>	[1..1]	CodeSet	C6	1447
Or	TypeAndIdentification <TpAndId>	[1..1]			1447
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1447
	Identification <Id>	[1..1]	IdentifierSet	C2	1448
Or}	Proprietary <Prtry>	[1..1]	±		1448

35.1.24.3.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a place of safekeeping.

Datatype: "LEIIdentifier" on page 1895

35.1.24.4 SafekeepingPlaceTypeAndText15

Definition: Identification of the place of safekeeping expressed as a code and a narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1449
	Identification <Id>	[0..1]	Text		1450

35.1.24.4.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 1851

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.

35.1.24.4.2 Identification <Id>*Presence:* [0..1]*Definition:* Additional information about the place of safekeeping.*Datatype:* "RestrictedFINXMax30Text" on page 1903**35.1.25 Securities Identification****35.1.25.1 SecurityIdentification32***Definition:* Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1451
	OtherIdentification <OthrId>	[0..*]			1451
	Identification <Id>	[1..1]	Text		1451
	Suffix <Sfx>	[0..1]	Text		1451
	Type <Tp>	[1..1]	±		1451
	Description <Desc>	[0..1]	Text		1452

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

- **ISINPresenceRule**

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

```
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

35.1.25.1.1 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 1895

35.1.25.1.2 OtherIdentification <OthrId>

Presence: [0..*]

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

OtherIdentification <OthrId> contains the following **OtherIdentification3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1451
	Suffix <Sfx>	[0..1]	Text		1451
	Type <Tp>	[1..1]	±		1451

35.1.25.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: "RestrictedFINXMax31Text" on page 1903

35.1.25.1.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: "Max16Text" on page 1898

35.1.25.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see ["IdentificationSource3Choice"](#) on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1225
Or}	Proprietary <Prtry>	[1..1]	Text		1226

35.1.25.1.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: ["RestrictedFINXMax140Text"](#) on page 1902

35.1.26 Securities Quantity

35.1.26.1 OriginalAndCurrentQuantities4

Definition: Original and current value of an asset-back instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	Amount		1452
	AmortisedValue <AmtsdVal>	[1..1]	Amount		1452

35.1.26.1.1 FaceAmount <FaceAmt>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the face amount, that is, the principal of a debt instrument.

Datatype: ["RestrictedFINImpliedCurrencyAndAmount"](#) on page 1765

35.1.26.1.2 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: ["RestrictedFINImpliedCurrencyAndAmount"](#) on page 1765

35.1.26.2 Quantity10Choice

Definition: Choice of format for the quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1453
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1453

35.1.26.2.1 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 "[FinancialInstrumentQuantity15Choice](#)" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1197
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1197
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1197

35.1.26.2.2 OriginalAndCurrentFace <OrgnlAndCurFace>*Presence:* [1..1]*Definition:* Original and current value of an asset-back instrument.**OriginalAndCurrentFace <OrgnlAndCurFace>** contains the following elements (see "[OriginalAndCurrentQuantities4](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	Amount		1452
	AmortisedValue <AmtsdVal>	[1..1]	Amount		1452

35.1.27 Settlement Details**35.1.27.1 SettlementDetails103***Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1454
	Registration <Regn>	[0..1]			1454
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	±		1454
	LegalRestrictions <LglRstrctns>	[0..1]	±		1455
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1455
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1455
	TaxCapacity <TaxCpcty>	[0..1]	±		1456
	StampDutyTaxBasis <StrmpDtyTaxBsis>	[0..1]	±		1456

Constraints

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

35.1.27.1.1 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition21Choice" on page 1761 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1761
Or}	Proprietary <Prtry>	[1..1]	±		1762

35.1.27.1.2 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following **Registration11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	±		1454

35.1.27.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Registration information expressed as an ISO 20022 code.

Datatype: "Registration1Code" on page 1827

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.

35.1.27.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Registration information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.1.3 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "[Restriction6Choice](#)" on page 1319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1319

35.1.27.1.4 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 "[SecuritiesRTGS5Choice](#)" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1291
Or}	Proprietary <Prtry>	[1..1]	±		1292

35.1.27.1.5 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 "[SettlementSystemMethod5Choice](#)" on page 1317 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1317
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.1.6 TaxCapacity <TaxCpcty>*Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty5Choice](#)" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1316
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.1.7 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.2 SettlementDetails181*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1457
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1458
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1458
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1458
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1458
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1459
	Registration <Regn>	[0..1]			1459
{Or	Code <Cd>	[1..1]	CodeSet		1459
Or}	Proprietary <Prtry>	[1..1]	±		1460
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1460
	ExposureType <XpsrTp>	[0..1]	±		1460
	CashClearingSystem <CshClrSys>	[0..1]	±		1460
	TaxCapacity <TaxCpcty>	[0..1]	±		1461
	RepurchaseType <RpTp>	[0..1]	±		1461
	MarketClientSide <MktClntSd>	[0..1]	±		1461
	BlockTrade <BlckTrad>	[0..1]	±		1461
	LegalRestrictions <LglRstrctns>	[0..1]	±		1462
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1462
	NettingEligibility <NetgElgblty>	[0..1]	±		1462
	CCPEligibility <CCPElgblty>	[0..1]	±		1462
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1463
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1463
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1463

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.

35.1.27.2.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see "HoldIndicator7" on page 1326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1326
	Reason <Rsn>	[0..*]	±		1326

35.1.27.2.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition28Choice" on page 1757 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1757
Or}	Proprietary <Prtry>	[1..1]	±		1759

35.1.27.2.3 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "SecuritiesTransactionType52Choice" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1270
Or}	Proprietary <Prtry>	[1..1]	±		1272

35.1.27.2.4 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 "SettlingCapacity8Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1318
Or}	Proprietary <Prtry>	[1..1]	±		1318

35.1.27.2.5 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.2.6 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 "SecuritiesRTGS5Choice" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1291
Or}	Proprietary <Prtry>	[1..1]	±		1292

35.1.27.2.7 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following **Registration11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1459
Or}	Proprietary <Prtry>	[1..1]	±		1460

35.1.27.2.7.1 Code <Cd>

Presence: [1..1]

Definition: Registration information expressed as an ISO 20022 code.

Datatype: "Registration1Code" on page 1827

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.

35.1.27.2.7.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Registration information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.2.8 BeneficialOwnership <BnfclOwnrsh>*Presence:* [0..1]*Definition:* Specifies whether there is change of beneficial ownership.**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "[BeneficialOwnership5Choice](#)" on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1254
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.2.9 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 "[ExposureType17Choice](#)" on page 1324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1324
Or}	Proprietary <Prtry>	[1..1]	±		1325

35.1.27.2.10 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 "[CashSettlementSystem5Choice](#)" on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1151
Or}	Proprietary <Prtry>	[1..1]	±		1151

35.1.27.2.11 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "[TaxCapacityParty5Choice](#)" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1316
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.2.12 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 "[RepurchaseType24Choice](#)" on page 1321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1321
Or}	Proprietary <Prtry>	[1..1]	±		1322

35.1.27.2.13 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 "[MarketClientSide7Choice](#)" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1226
Or}	Proprietary <Prtry>	[1..1]	±		1227

35.1.27.2.14 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlickTrad> contains one of the following elements (see "[BlockTrade5Choice](#)" on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1326

35.1.27.2.15 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "[Restriction6Choice](#)" on page 1319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1319

35.1.27.2.16 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 "[SettlementSystemMethod5Choice](#)" on page 1317 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1317
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.2.17 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "[NettingEligibility5Choice](#)" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1322
Or}	Proprietary <Prtry>	[1..1]	±		1323

35.1.27.2.18 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 "CentralCounterPartyEligibility5Choice" on page 1253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1253
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.2.19 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 "LetterOfGuarantee5Choice" on page 1313 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1313
Or}	Proprietary <Prtry>	[1..1]	±		1314

35.1.27.2.20 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 1875

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).

35.1.27.2.21 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 1896):

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

35.1.27.3 SettlementDetails180*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prt>	[0..1]	±		1465
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1465
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1465
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1465
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1466
	BlockTrade <BlckTrad>	[0..1]	±		1466
	CCPEligibility <CCPElgbly>	[0..1]	±		1466
	CashClearingSystem <CshClrSys>	[0..1]	±		1467
	ExposureType <XpsrTp>	[0..1]	±		1467
	MarketClientSide <MktClntSd>	[0..1]	±		1467
	NettingEligibility <NetgElgbly>	[0..1]	±		1467
	Registration <Regn>	[0..1]			1468
{Or	Code <Cd>	[1..1]	CodeSet		1468
Or}	Proprietary <Prtry>	[1..1]	±		1468
	RepurchaseType <RpTp>	[0..1]	±		1468
	LegalRestrictions <LglRstrctns>	[0..1]	±		1469
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1469
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1469
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1469
	TaxCapacity <TaxCpcty>	[0..1]	±		1470
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1470
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1470
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1471
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1471
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1471
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1471

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.

35.1.27.3.1 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 ["PriorityNumeric5Choice"](#) on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

35.1.27.3.2 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see ["SecuritiesTransactionType55Choice"](#) on page 1264 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1264
Or}	Proprietary <Prtry>	[1..1]	±		1266

35.1.27.3.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade was to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see ["SettlementTransactionCondition28Choice"](#) on page 1757 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1757
Or}	Proprietary <Prtry>	[1..1]	±		1759

35.1.27.3.4 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement was allowed.

Datatype: "SettlementTransactionCondition5Code" on page 1875

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).

35.1.27.3.5 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there was change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see "BeneficialOwnership5Choice" on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1254
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.3.6 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 "BlockTrade5Choice" on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1326

35.1.27.3.7 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 "CentralCounterPartyEligibility5Choice" on page 1253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1253
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.3.8 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 "[CashSettlementSystem5Choice](#)" on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1151
Or}	Proprietary <Prtry>	[1..1]	±		1151

35.1.27.3.9 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 "[ExposureType17Choice](#)" on page 1324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1324
Or}	Proprietary <Prtry>	[1..1]	±		1325

35.1.27.3.10 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 "[MarketClientSide7Choice](#)" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1226
Or}	Proprietary <Prtry>	[1..1]	±		1227

35.1.27.3.11 NettingEligibility <NetgElgblty>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction was eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility5Choice](#)" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1322
Or}	Proprietary <Prtry>	[1..1]	±		1323

35.1.27.3.12 Registration <Regn>*Presence:* [0..1]*Definition:* Specifies whether registration was to occur upon receipt.**Registration <Regn>** contains one of the following **Registration11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1468
Or}	Proprietary <Prtry>	[1..1]	±		1468

35.1.27.3.12.1 Code <Cd>*Presence:* [1..1]*Definition:* Registration information expressed as an ISO 20022 code.*Datatype:* "Registration1Code" on page 1827

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.

35.1.27.3.12.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Registration information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.3.13 RepurchaseType <RpTp>*Presence:* [0..1]*Definition:* Specifies the type of repurchase transaction.

RepurchaseType <RpTp> contains one of the following elements (see "[RepurchaseType24Choice](#)" on page 1321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1321
Or}	Proprietary <Prtry>	[1..1]	±		1322

35.1.27.3.14 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "[Restriction6Choice](#)" on page 1319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1319

35.1.27.3.15 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 "[SecuritiesRTGS5Choice](#)" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1291
Or}	Proprietary <Prtry>	[1..1]	±		1292

35.1.27.3.16 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 "[SettlingCapacity8Choice](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1318
Or}	Proprietary <Prtry>	[1..1]	±		1318

35.1.27.3.17 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 "SettlementSystemMethod5Choice" on page 1317 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1317
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.3.18 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "TaxCapacityParty5Choice" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1316
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.3.19 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.3.20 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing8Choice" on page 1315 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1315
Or}	Proprietary <Prtry>	[1..1]	±		1315

35.1.27.3.21 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 "LetterOfGuarantee5Choice" on page 1313 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1313
Or}	Proprietary <Prtry>	[1..1]	±		1314

35.1.27.3.22 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 1896):

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

35.1.27.3.23 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.3.24 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.4 SettlementDetails179

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1476
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1476
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1476
	CCPEligibility <CCPElgbly>	[0..1]	±		1477
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1477
	CashClearingSystem <CshClrSys>	[0..1]	±		1477
	ExposureType <XpsrTp>	[0..1]	±		1477
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1478
	MarketClientSide <MktClntSd>	[0..1]	±		1478
	NettingEligibility <NetgElgbly>	[0..1]	±		1478
	Registration <Regn>	[0..1]			1478
{Or	Code <Cd>	[1..1]	CodeSet		1479
Or}	Proprietary <Prtry>	[1..1]	±		1479
	LegalRestrictions <LglRstrctns>	[0..1]	±		1479
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1479
	TaxCapacity <TaxCpcty>	[0..1]	±		1480
	StampDutyTaxBasis <StrmpDtyTaxBsis>	[0..1]	±		1480
	Tracking <Trckg>	[0..1]	±		1480
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1480
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1481
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1481
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1481
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1481
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1482

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.

35.1.27.4.1 SecuritiesTransactionType <SctiesTxTp>

Presence: [0..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "[SecuritiesTransactionType53Choice](#)" on page 1267 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1267
Or}	Proprietary <Prtry>	[1..1]	±		1269

35.1.27.4.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "[SettlementTransactionCondition28Choice](#)" on page 1757 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1757
Or}	Proprietary <Prtry>	[1..1]	±		1759

35.1.27.4.3 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see "[BeneficialOwnership5Choice](#)" on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1254
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.4.4 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 "[CentralCounterPartyEligibility5Choice](#)" on page 1253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1253
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.4.5 DeliveryReturnReason <DlvryRtrRsn>*Presence:* [0..1]*Definition:* Reason for a delivery return.**DeliveryReturnReason <DlvryRtrRsn>** contains one of the following elements (see "[DeliveryReturn4Choice](#)" on page 1310 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1310
Or}	Proprietary <Prtry>	[1..1]	±		1310

35.1.27.4.6 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 "[CashSettlementSystem5Choice](#)" on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1151
Or}	Proprietary <Prtry>	[1..1]	±		1151

35.1.27.4.7 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 "[ExposureType17Choice](#)" on page 1324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1324
Or}	Proprietary <Prtry>	[1..1]	±		1325

35.1.27.4.8 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 "FXStandingInstruction5Choice" on page 1323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1323
Or}	Proprietary <Prtry>	[1..1]	±		1323

35.1.27.4.9 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 "MarketClientSide7Choice" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1226
Or}	Proprietary <Prtry>	[1..1]	±		1227

35.1.27.4.10 NettingEligibility <NetgElgblty>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "NettingEligibility5Choice" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1322
Or}	Proprietary <Prtry>	[1..1]	±		1323

35.1.27.4.11 Registration <Regn>*Presence:* [0..1]*Definition:* Specifies whether registration should occur upon receipt.**Registration <Regn>** contains one of the following **Registration11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1479
Or}	Proprietary <Prtry>	[1..1]	±		1479

35.1.27.4.11.1 Code <Cd>*Presence:* [1..1]*Definition:* Registration information expressed as an ISO 20022 code.*Datatype:* "Registration1Code" on page 1827

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.

35.1.27.4.11.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Registration information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.4.12 LegalRestrictions <LglRstrctns>*Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "Restriction6Choice" on page 1319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1319

35.1.27.4.13 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 "[SettlingCapacity8Choice](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1318
Or}	Proprietary <Prtry>	[1..1]	±		1318

35.1.27.4.14 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "[TaxCapacityParty5Choice](#)" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1316
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.4.15 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.4.16 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see "[Tracking5Choice](#)" on page 1315 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1316
Or}	Proprietary <Prtry>	[1..1]	±		1316

35.1.27.4.17 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 "LetterOfGuarantee5Choice" on page 1313 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1313
Or}	Proprietary <Prtry>	[1..1]	±		1314

35.1.27.4.18 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 1896):

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

35.1.27.4.19 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 "ModificationCancellationAllowed5Choice" on page 1313 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1313
Or}	Proprietary <Prtry>	[1..1]	±		1313

35.1.27.4.20 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 1896):

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

35.1.27.4.21 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.4.22 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.5 SettlementDetails178

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1485
	Priority <Prty>	[0..1]	±		1485
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1485
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1486
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1486
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1486
	BlockTrade <BlckTrad>	[0..1]	±		1486
	CCPEligibility <CCPElgbly>	[0..1]	±		1487
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1487
	CashClearingSystem <CshClrSys>	[0..1]	±		1487
	ExposureType <XpsrTp>	[0..1]	±		1487
	FXStandingInstruction <FxStglInstr>	[0..1]	±		1488
	MarketClientSide <MktClntSd>	[0..1]	±		1488
	NettingEligibility <NetgElgbly>	[0..1]	±		1488
	Registration <Regn>	[0..1]			1488
{Or	Code <Cd>	[1..1]	CodeSet		1489
Or}	Proprietary <Prtry>	[1..1]	±		1489
	RepurchaseType <RpTp>	[0..1]	±		1489
	LegalRestrictions <LglRstrctns>	[0..1]	±		1490
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1490
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1490
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1490
	TaxCapacity <TaxCpcty>	[0..1]	±		1491
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1491
	Tracking <Trckg>	[0..1]	±		1491
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1491
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1492
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1492
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1492
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1492
	DeliveringSecuritiesSubBalanceType <DlvrgSctiesSubBalTp>	[0..1]	±		1493

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceivingSecuritiesSubBalanceType <RcvgScitiesSubBalTp>	[0..1]	±		1493
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1493

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.

35.1.27.5.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see "[HoldIndicator7](#)" on page 1326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1326
	Reason <Rsn>	[0..*]	±		1326

35.1.27.5.2 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 "[PriorityNumeric5Choice](#)" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

35.1.27.5.3 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "[SecuritiesTransactionType53Choice](#)" on page 1267 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1267
Or}	Proprietary <Prtry>	[1..1]	±		1269

35.1.27.5.4 SettlementTransactionCondition <SttlmTxCond>*Presence:* [0..*]*Definition:* Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition28Choice" on page 1757 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1757
Or}	Proprietary <Prtry>	[1..1]	±		1759

35.1.27.5.5 PartialSettlementIndicator <PrtlSttlmInd>*Presence:* [0..1]*Definition:* Specifies whether partial settlement is allowed.*Datatype:* "SettlementTransactionCondition5Code" on page 1875

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).

35.1.27.5.6 BeneficialOwnership <BnfcIOwnrsh>*Presence:* [0..1]*Definition:* Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see "BeneficialOwnership5Choice" on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1254
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.5.7 BlockTrade <BlckTrad>*Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BltkTrad> contains one of the following elements (see "[BlockTrade5Choice](#)" on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1326

35.1.27.5.8 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 "[CentralCounterPartyEligibility5Choice](#)" on page 1253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1253
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.5.9 DeliveryReturnReason <DlvryRtrRsn>

Presence: [0..1]

Definition: Reason for a delivery return.

DeliveryReturnReason <DlvryRtrRsn> contains one of the following elements (see "[DeliveryReturn4Choice](#)" on page 1310 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1310
Or}	Proprietary <Prtry>	[1..1]	±		1310

35.1.27.5.10 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 "[CashSettlementSystem5Choice](#)" on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1151
Or}	Proprietary <Prtry>	[1..1]	±		1151

35.1.27.5.11 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 "ExposureType17Choice" on page 1324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1324
Or}	Proprietary <Prtry>	[1..1]	±		1325

35.1.27.5.12 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 "FXStandingInstruction5Choice" on page 1323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1323
Or}	Proprietary <Prtry>	[1..1]	±		1323

35.1.27.5.13 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 "MarketClientSide7Choice" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1226
Or}	Proprietary <Prtry>	[1..1]	±		1227

35.1.27.5.14 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility5Choice" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1322
Or}	Proprietary <Prtry>	[1..1]	±		1323

35.1.27.5.15 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following **Registration11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1489
Or}	Proprietary <Prtry>	[1..1]	±		1489

35.1.27.5.15.1 Code <Cd>

Presence: [1..1]

Definition: Registration information expressed as an ISO 20022 code.

Datatype: "Registration1Code" on page 1827

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.

35.1.27.5.15.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Registration information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.5.16 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies the type of repurchase transaction.

RepurchaseType <RpTp> contains one of the following elements (see "[RepurchaseType26Choice](#)" on page 1320 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1320
Or}	Proprietary <Prtry>	[1..1]	±		1321

35.1.27.5.17 LegalRestrictions <LglRstrctns>*Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction6Choice](#)" on page 1319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1319

35.1.27.5.18 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 "[SecuritiesRTGS5Choice](#)" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1291
Or}	Proprietary <Prtry>	[1..1]	±		1292

35.1.27.5.19 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 "[SettlingCapacity8Choice](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1318
Or}	Proprietary <Prtry>	[1..1]	±		1318

35.1.27.5.20 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 "SettlementSystemMethod5Choice" on page 1317 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1317
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.5.21 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "TaxCapacityParty5Choice" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1316
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.5.22 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.5.23 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see "Tracking5Choice" on page 1315 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1316
Or}	Proprietary <Prtry>	[1..1]	±		1316

35.1.27.5.24 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing8Choice" on page 1315 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1315
Or}	Proprietary <Prtry>	[1..1]	±		1315

35.1.27.5.25 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 "LetterOfGuarantee5Choice" on page 1313 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1313
Or}	Proprietary <Prtry>	[1..1]	±		1314

35.1.27.5.26 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 1896):

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

35.1.27.5.27 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 "ModificationCancellationAllowed5Choice" on page 1313 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1313
Or}	Proprietary <Prtry>	[1..1]	±		1313

35.1.27.5.28 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 1896):

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

35.1.27.5.29 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 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1224
	SchemeName <SchmeNm>	[0..1]	Text		1224

35.1.27.5.30 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 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1224
	SchemeName <SchmeNm>	[0..1]	Text		1224

35.1.27.5.31 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 ["GenericIdentification47"](#) on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.6 SettlementDetails177

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1497
	Priority <Prty>	[0..1]	±		1497
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1497
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1497
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1498
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1498
	BlockTrade <BlckTrad>	[0..1]	±		1498
	CCPEligibility <CCPElgbly>	[0..1]	±		1499
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1499
	CashClearingSystem <CshClrSys>	[0..1]	±		1499
	ExposureType <XpsrTp>	[0..1]	±		1499
	FXStandingInstruction <FxStglInstr>	[0..1]	±		1500
	MarketClientSide <MktClntSd>	[0..1]	±		1500
	NettingEligibility <NetgElgbly>	[0..1]	±		1500
	Registration <Regn>	[0..1]			1500
{Or	Code <Cd>	[1..1]	CodeSet		1501
Or}	Proprietary <Prtry>	[1..1]	±		1501
	RepurchaseType <RpTp>	[0..1]	±		1501
	LegalRestrictions <LglRstrctns>	[0..1]	±		1501
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1502
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1502
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1502
	TaxCapacity <TaxCpcty>	[0..1]	±		1502
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1503
	Tracking <Trckg>	[0..1]	±		1503
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1503
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1504
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1504
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1504
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1504
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1504

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1505

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.

35.1.27.6.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see "[HoldIndicator7](#)" on page 1326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1326
	Reason <Rsn>	[0..*]	±		1326

35.1.27.6.2 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 "[PriorityNumeric5Choice](#)" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

35.1.27.6.3 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "[SecuritiesTransactionType52Choice](#)" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1270
Or}	Proprietary <Prtry>	[1..1]	±		1272

35.1.27.6.4 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition29Choice" on page 1759 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1759
Or}	Proprietary <Prtry>	[1..1]	±		1760

35.1.27.6.5 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 1875

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).

35.1.27.6.6 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see "BeneficialOwnership5Choice" on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1254
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.6.7 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 "BlockTrade5Choice" on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1326

35.1.27.6.8 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 "[CentralCounterPartyEligibility5Choice](#)" on page 1253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1253
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.6.9 DeliveryReturnReason <DlvryRtrRsn>*Presence:* [0..1]*Definition:* Reason for a delivery return.**DeliveryReturnReason <DlvryRtrRsn>** contains one of the following elements (see "[DeliveryReturn4Choice](#)" on page 1310 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1310
Or}	Proprietary <Prtry>	[1..1]	±		1310

35.1.27.6.10 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 "[CashSettlementSystem5Choice](#)" on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1151
Or}	Proprietary <Prtry>	[1..1]	±		1151

35.1.27.6.11 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 "[ExposureType17Choice](#)" on page 1324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1324
Or}	Proprietary <Prtry>	[1..1]	±		1325

35.1.27.6.12 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 "FXStandingInstruction5Choice" on page 1323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1323
Or}	Proprietary <Prtry>	[1..1]	±		1323

35.1.27.6.13 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 "MarketClientSide7Choice" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1226
Or}	Proprietary <Prtry>	[1..1]	±		1227

35.1.27.6.14 NettingEligibility <NetgElgblty>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "NettingEligibility5Choice" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1322
Or}	Proprietary <Prtry>	[1..1]	±		1323

35.1.27.6.15 Registration <Regn>*Presence:* [0..1]*Definition:* Specifies whether registration should occur upon receipt.**Registration <Regn>** contains one of the following **Registration11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1501
Or}	Proprietary <Prtry>	[1..1]	±		1501

35.1.27.6.15.1 Code <Cd>*Presence:* [1..1]*Definition:* Registration information expressed as an ISO 20022 code.*Datatype:* "Registration1Code" on page 1827

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.

35.1.27.6.15.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Registration information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.6.16 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 "[RepurchaseType26Choice](#)" on page 1320 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1320
Or}	Proprietary <Prtry>	[1..1]	±		1321

35.1.27.6.17 LegalRestrictions <LglRstrctns>*Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "[Restriction6Choice](#)" on page 1319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1319

35.1.27.6.18 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 "[SecuritiesRTGS5Choice](#)" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1291
Or}	Proprietary <Prtry>	[1..1]	±		1292

35.1.27.6.19 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 "[SettlingCapacity8Choice](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1318
Or}	Proprietary <Prtry>	[1..1]	±		1318

35.1.27.6.20 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 "[SettlementSystemMethod5Choice](#)" on page 1317 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1317
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.6.21 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "[TaxCapacityParty5Choice](#)" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1316
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.6.22 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.6.23 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see "[Tracking5Choice](#)" on page 1315 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1316
Or}	Proprietary <Prtry>	[1..1]	±		1316

35.1.27.6.24 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "[AutomaticBorrowing8Choice](#)" on page 1315 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1315
Or}	Proprietary <Prtry>	[1..1]	±		1315

35.1.27.6.25 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 "[LetterOfGuarantee5Choice](#)" on page 1313 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1313
Or}	Proprietary <Prtry>	[1..1]	±		1314

35.1.27.6.26 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 1896):

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

35.1.27.6.27 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 "[ModificationCancellationAllowed5Choice](#)" on page 1313 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1313
Or}	Proprietary <Prtry>	[1..1]	±		1313

35.1.27.6.28 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 1896):

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

35.1.27.6.29 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.6.30 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.7 SettlementDetails176

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		1507
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1507
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1507
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1507
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1508
	BlockTrade <BlckTrad>	[0..1]	±		1508
	CCPEligibility <CCPElgbly>	[0..1]	±		1508
	CashClearingSystem <CshClrSys>	[0..1]	±		1509
	ExposureType <XpsrTp>	[0..1]	±		1509
	MarketClientSide <MktClntSd>	[0..1]	±		1509
	NettingEligibility <NetgElgbly>	[0..1]	±		1509
	Registration <Regn>	[0..1]			1510
{Or	Code <Cd>	[1..1]	CodeSet		1510
Or}	Proprietary <Prtry>	[1..1]	±		1510
	RepurchaseType <RpTp>	[0..1]	±		1510
	LegalRestrictions <LglRstrctns>	[0..1]	±		1511
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1511
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1511
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1511
	TaxCapacity <TaxCpcty>	[0..1]	±		1512
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1512
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1512
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1513
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1513
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1513
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1513

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.

35.1.27.7.1 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 ["PriorityNumeric5Choice"](#) on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

35.1.27.7.2 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see ["SecuritiesTransactionType51Choice"](#) on page 1273 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1273
Or}	Proprietary <Prtry>	[1..1]	±		1275

35.1.27.7.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade was to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see ["SettlementTransactionCondition28Choice"](#) on page 1757 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1757
Or}	Proprietary <Prtry>	[1..1]	±		1759

35.1.27.7.4 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement was allowed.

Datatype: "SettlementTransactionCondition5Code" on page 1875

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).

35.1.27.7.5 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there was change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see "BeneficialOwnership5Choice" on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1254
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.7.6 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 "BlockTrade5Choice" on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1326

35.1.27.7.7 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 "CentralCounterPartyEligibility5Choice" on page 1253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1253
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.7.8 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 "[CashSettlementSystem5Choice](#)" on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1151
Or}	Proprietary <Prtry>	[1..1]	±		1151

35.1.27.7.9 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 "[ExposureType17Choice](#)" on page 1324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1324
Or}	Proprietary <Prtry>	[1..1]	±		1325

35.1.27.7.10 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 "[MarketClientSide7Choice](#)" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1226
Or}	Proprietary <Prtry>	[1..1]	±		1227

35.1.27.7.11 NettingEligibility <NetgElgblty>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction was eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility5Choice](#)" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1322
Or}	Proprietary <Prtry>	[1..1]	±		1323

35.1.27.7.12 Registration <Regn>*Presence:* [0..1]*Definition:* Specifies whether registration was to occur upon receipt.**Registration <Regn>** contains one of the following **Registration11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1510
Or}	Proprietary <Prtry>	[1..1]	±		1510

35.1.27.7.12.1 Code <Cd>*Presence:* [1..1]*Definition:* Registration information expressed as an ISO 20022 code.*Datatype:* "Registration1Code" on page 1827

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.

35.1.27.7.12.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Registration information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.7.13 RepurchaseType <RpTp>*Presence:* [0..1]*Definition:* Specifies the type of repurchase transaction.

RepurchaseType <RpTp> contains one of the following elements (see "[RepurchaseType24Choice](#)" on page 1321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1321
Or}	Proprietary <Prtry>	[1..1]	±		1322

35.1.27.7.14 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "[Restriction6Choice](#)" on page 1319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1319

35.1.27.7.15 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 "[SecuritiesRTGS5Choice](#)" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1291
Or}	Proprietary <Prtry>	[1..1]	±		1292

35.1.27.7.16 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 "[SettlingCapacity8Choice](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1318
Or}	Proprietary <Prtry>	[1..1]	±		1318

35.1.27.7.17 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 "SettlementSystemMethod5Choice" on page 1317 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1317
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.7.18 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "TaxCapacityParty5Choice" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1316
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.7.19 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.7.20 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing8Choice" on page 1315 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1315
Or}	Proprietary <Prtry>	[1..1]	±		1315

35.1.27.7.21 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 "LetterOfGuarantee5Choice" on page 1313 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1313
Or}	Proprietary <Prtry>	[1..1]	±		1314

35.1.27.7.22 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 1896):

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

35.1.27.7.23 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.7.24 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.8 SettlementDetails174

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1515
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1515
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1515
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1515
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1516
	CashClearingSystem <CshClrSys>	[0..1]	±		1516
	MarketClientSide <MktClntSd>	[0..1]	±		1516
	Registration <Regn>	[0..1]			1516
{Or	Code <Cd>	[1..1]	CodeSet		1517
Or}	Proprietary <Prtry>	[1..1]	±		1517
	RepurchaseType <RpTp>	[0..1]			1517
{Or	Code <Cd>	[1..1]	CodeSet		1517
Or}	Proprietary <Prtry>	[1..1]	±		1518
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1518
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1518

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.

35.1.27.8.1 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 1896):

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

35.1.27.8.2 SecuritiesTransactionType <SctiesTxTp>*Presence:* [1..1]*Definition:* Identifies the type of securities transaction.**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see ["SecuritiesTransactionType49Choice"](#) on page 1276 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1276
Or}	Proprietary <Prtry>	[1..1]	±		1278

35.1.27.8.3 SettlementTransactionCondition <SttlmTxCond>*Presence:* [0..*]*Definition:* Conditions under which the order/trade is to be settled.**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see ["SettlementTransactionCondition26Choice"](#) on page 1752 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1752
Or}	Proprietary <Prtry>	[1..1]	±		1753

35.1.27.8.4 PartialSettlementIndicator <PrtlSttlmInd>*Presence:* [0..1]*Definition:* Specifies whether partial settlement is allowed.*Datatype:* ["SettlementTransactionCondition5Code"](#) on page 1875

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).

35.1.27.8.5 BeneficialOwnership <BnfclOwnrsh>*Presence:* [0..1]*Definition:* Specifies whether there is change of beneficial ownership.**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see ["BeneficialOwnership5Choice"](#) on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1254
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.8.6 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 ["CashSettlementSystem5Choice"](#) on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1151
Or}	Proprietary <Prtry>	[1..1]	±		1151

35.1.27.8.7 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 ["MarketClientSide7Choice"](#) on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1226
Or}	Proprietary <Prtry>	[1..1]	±		1227

35.1.27.8.8 Registration <Regn>*Presence:* [0..1]*Definition:* Specifies whether registration should occur upon receipt.**Registration <Regn>** contains one of the following **Registration11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1517
Or}	Proprietary <Prtry>	[1..1]	±		1517

35.1.27.8.8.1 Code <Cd>*Presence:* [1..1]*Definition:* Registration information expressed as an ISO 20022 code.*Datatype:* "Registration1Code" on page 1827

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.

35.1.27.8.8.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Registration information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.8.9 RepurchaseType <RpTp>*Presence:* [0..1]*Definition:* Specifies whether the rate is fixed, variable or a forfeit.**RepurchaseType <RpTp>** contains one of the following **RepurchaseType17Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1517
Or}	Proprietary <Prtry>	[1..1]	±		1518

35.1.27.8.9.1 Code <Cd>*Presence:* [1..1]*Definition:* Type of securities financing transaction process expressed as an ISO 20022 code.*Datatype:* "RepurchaseType6Code" on page 1848

CodeName	Name	Definition
CADJ	Swap	Relates to a Swap/Substitution.

CodeName	Name	Definition
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.

35.1.27.8.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.8.10 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 "[SecuritiesRTGS5Choice](#)" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1291
Or}	Proprietary <Prtry>	[1..1]	±		1292

35.1.27.8.11 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.9 SettlementDetails173

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1519
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1519
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1520
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1520
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1520
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1521
	CashClearingSystem <CshClrSys>	[0..1]	±		1521
	TaxCapacity <TaxCpcty>	[0..1]	±		1521
	MarketClientSide <MktClntSd>	[0..1]	±		1521
	BlockTrade <BlckTrad>	[0..1]	±		1522
	LegalRestrictions <LglRstrctns>	[0..1]	±		1522
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1522
	NettingEligibility <NetgElgblty>	[0..1]	±		1522
	CCPEligibility <CCPElgbly>	[0..1]	±		1523
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1523
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1523

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.

35.1.27.9.1 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 1896):

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

35.1.27.9.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition22Choice" on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1756
Or}	Proprietary <Prtry>	[1..1]	±		1757

35.1.27.9.3 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 "SettlingCapacity8Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1318
Or}	Proprietary <Prtry>	[1..1]	±		1318

35.1.27.9.4 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.9.5 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 "SecuritiesRTGS5Choice" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1291
Or}	Proprietary <Prtry>	[1..1]	±		1292

35.1.27.9.6 BeneficialOwnership <BnfclOwnrsh>*Presence:* [0..1]*Definition:* Specifies whether there is change of beneficial ownership.**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see ["BeneficialOwnership5Choice"](#) on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1254
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.9.7 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 ["CashSettlementSystem5Choice"](#) on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1151
Or}	Proprietary <Prtry>	[1..1]	±		1151

35.1.27.9.8 TaxCapacity <TaxCpcty>*Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see ["TaxCapacityParty5Choice"](#) on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1316
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.9.9 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 ["MarketClientSide7Choice"](#) on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1226
Or}	Proprietary <Prtry>	[1..1]	±		1227

35.1.27.9.10 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 "[BlockTrade5Choice](#)" on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1326

35.1.27.9.11 LegalRestrictions <LglRstrctns>*Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction6Choice](#)" on page 1319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1319

35.1.27.9.12 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 "[SettlementSystemMethod5Choice](#)" on page 1317 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1317
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.9.13 NettingEligibility <NetgElgblty>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility5Choice](#)" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1322
Or}	Proprietary <Prtry>	[1..1]	±		1323

35.1.27.9.14 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 "CentralCounterPartyEligibility5Choice" on page 1253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1253
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.9.15 PartialSettlementIndicator <PrtlSttlmInd>*Presence:* [0..1]*Definition:* Specifies whether partial settlement is allowed.*Datatype:* "SettlementTransactionCondition5Code" on page 1875

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).

35.1.27.9.16 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 1896):

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

35.1.27.10 SettlementDetails172*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1525
	Priority <Prty>	[0..1]	±		1525
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1525
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1525
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1525
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1526
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1526
	CashClearingSystem <CshClrSys>	[0..1]	±		1526
	TaxCapacity <TaxCpcty>	[0..1]	±		1527
	MarketClientSide <MktClntSd>	[0..1]	±		1527
	FXStandingInstruction <FxStglInstr>	[0..1]	±		1527
	BlockTrade <BlckTrad>	[0..1]	±		1527
	LegalRestrictions <LglRstrctns>	[0..1]	±		1528
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1528
	NettingEligibility <NetgElgblty>	[0..1]	±		1528
	CCPEligibility <CCPElgbly>	[0..1]	±		1528
	Tracking <Trckg>	[0..1]	±		1529
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1529
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1529
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1529

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.

35.1.27.10.1 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 1896):

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

35.1.27.10.2 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 ["PriorityNumeric5Choice"](#) on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

35.1.27.10.3 SettlementTransactionCondition <SttlmTxCond>*Presence:* [0..*]*Definition:* Conditions under which the order/trade is to be settled.**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see ["SettlementTransactionCondition22Choice"](#) on page 1756 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1756
Or}	Proprietary <Prtry>	[1..1]	±		1757

35.1.27.10.4 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 ["SettlingCapacity8Choice"](#) on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1318
Or}	Proprietary <Prtry>	[1..1]	±		1318

35.1.27.10.5 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.10.6 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 "SecuritiesRTGS5Choice" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1291
Or}	Proprietary <Prtry>	[1..1]	±		1292

35.1.27.10.7 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see "BeneficialOwnership5Choice" on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1254
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.10.8 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 "CashSettlementSystem5Choice" on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1151
Or}	Proprietary <Prtry>	[1..1]	±		1151

35.1.27.10.9 TaxCapacity <TaxCpcty>*Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see ["TaxCapacityParty5Choice"](#) on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1316
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.10.10 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 ["MarketClientSide7Choice"](#) on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1226
Or}	Proprietary <Prtry>	[1..1]	±		1227

35.1.27.10.11 FXStandingInstruction <FxStglInstr>*Presence:* [0..1]*Definition:* Specifies whether the forex standing instruction in place should apply.**FXStandingInstruction <FxStglInstr>** contains one of the following elements (see ["FXStandingInstruction5Choice"](#) on page 1323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1323
Or}	Proprietary <Prtry>	[1..1]	±		1323

35.1.27.10.12 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 ["BlockTrade5Choice"](#) on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1326

35.1.27.10.13 LegalRestrictions <LglRstrctns>*Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction6Choice](#)" on page 1319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1319

35.1.27.10.14 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 "[SettlementSystemMethod5Choice](#)" on page 1317 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1317
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.10.15 NettingEligibility <NetgElgbly>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgbly>** contains one of the following elements (see "[NettingEligibility5Choice](#)" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1322
Or}	Proprietary <Prtry>	[1..1]	±		1323

35.1.27.10.16 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 "[CentralCounterPartyEligibility5Choice](#)" on page 1253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1253
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.10.17 Tracking <Trckg>*Presence:* [0..1]*Definition:* Specifies whether the loan and/or collateral is tracked.**Tracking <Trckg>** contains one of the following elements (see ["Tracking5Choice"](#) on page 1315 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1316
Or}	Proprietary <Prtry>	[1..1]	±		1316

35.1.27.10.18 AutomaticBorrowing <AutomtcBrrwg>*Presence:* [0..1]*Definition:* Condition for automatic borrowing.**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see ["AutomaticBorrowing8Choice"](#) on page 1315 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1315
Or}	Proprietary <Prtry>	[1..1]	±		1315

35.1.27.10.19 PartialSettlementIndicator <PrtlSttlmInd>*Presence:* [0..1]*Definition:* Specifies whether partial settlement is allowed.*Datatype:* ["SettlementTransactionCondition5Code"](#) on page 1875

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).

35.1.27.10.20 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 1896):

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

35.1.27.11 SettlementDetails162

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1530
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1531
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1531
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1531
	Registration <Regn>	[0..1]			1532
{Or	Code <Cd>	[1..1]	CodeSet		1532
Or}	Proprietary <Prtry>	[1..1]	±		1532
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1532
	CashClearingSystem <CshClrSys>	[0..1]	±		1533
	TaxCapacity <TaxCpcty>	[0..1]	±		1533
	RepurchaseType <RpTp>	[0..1]	±		1533
	MarketClientSide <MktClntSd>	[0..1]	±		1533
	BlockTrade <BlckTrad>	[0..1]	±		1534
	LegalRestrictions <LglRstrctns>	[0..1]	±		1534
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1534
	NettingEligibility <NetgElgblty>	[0..1]	±		1534
	CCPEligibility <CCPElgbly>	[0..1]	±		1535
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1535
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1535

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.

35.1.27.11.1 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition28Choice" on page 1757 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1757
Or}	Proprietary <Prtry>	[1..1]	±		1759

35.1.27.11.2 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 "SettlingCapacity8Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1318
Or}	Proprietary <Prtry>	[1..1]	±		1318

35.1.27.11.3 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.11.4 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 "SecuritiesRTGS5Choice" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1291
Or}	Proprietary <Prtry>	[1..1]	±		1292

35.1.27.11.5 Registration <Regn>*Presence:* [0..1]*Definition:* Specifies whether registration should occur upon receipt.**Registration <Regn>** contains one of the following **Registration11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1532
Or}	Proprietary <Prtry>	[1..1]	±		1532

35.1.27.11.5.1 Code <Cd>*Presence:* [1..1]*Definition:* Registration information expressed as an ISO 20022 code.*Datatype:* "Registration1Code" on page 1827

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.

35.1.27.11.5.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Registration information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.11.6 BeneficialOwnership <BnfclOwnrsh>*Presence:* [0..1]*Definition:* Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see "[BeneficialOwnership5Choice](#)" on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1254
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.11.7 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 "[CashSettlementSystem5Choice](#)" on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1151
Or}	Proprietary <Prtry>	[1..1]	±		1151

35.1.27.11.8 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "[TaxCapacityParty5Choice](#)" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1316
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.11.9 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 "[RepurchaseType24Choice](#)" on page 1321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1321
Or}	Proprietary <Prtry>	[1..1]	±		1322

35.1.27.11.10 MarketClientSide <MktClntSd>

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 "[MarketClientSide7Choice](#)" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1226
Or}	Proprietary <Prtry>	[1..1]	±		1227

35.1.27.11.11 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 "[BlockTrade5Choice](#)" on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1326

35.1.27.11.12 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "[Restriction6Choice](#)" on page 1319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1319

35.1.27.11.13 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 "[SettlementSystemMethod5Choice](#)" on page 1317 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1317
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.11.14 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility5Choice" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1322
Or}	Proprietary <Prtry>	[1..1]	±		1323

35.1.27.11.15 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 "CentralCounterPartyEligibility5Choice" on page 1253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1253
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.11.16 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 "LetterOfGuarantee5Choice" on page 1313 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1313
Or}	Proprietary <Prtry>	[1..1]	±		1314

35.1.27.11.17 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 1875

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).

35.1.27.12 SettlementDetails161

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1537
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1537
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1537
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1537
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1538
	Registration <Regn>	[0..1]			1538
{Or	Code <Cd>	[1..1]	CodeSet		1538
Or}	Proprietary <Prtry>	[1..1]	±		1539
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1539
	CashClearingSystem <CshClrSys>	[0..1]	±		1539
	TaxCapacity <TaxCpcty>	[0..1]	±		1539
	RepurchaseType <RpTp>	[0..1]	±		1540
	MarketClientSide <MktClntSd>	[0..1]	±		1540
	BlockTrade <BlckTrad>	[0..1]	±		1540
	LegalRestrictions <LglRstrctns>	[0..1]	±		1540
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1541
	NettingEligibility <NetgElgblty>	[0..1]	±		1541
	CCPEligibility <CCPElgblty>	[0..1]	±		1541
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1541
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1542

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.

35.1.27.12.1 HoldIndicator <HldInd>*Presence:* [0..1]*Definition:* Specifies whether the transaction is on hold/blocked/frozen.**HoldIndicator <HldInd>** contains the following elements (see ["HoldIndicator7"](#) on page 1326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1326
	Reason <Rsn>	[0..*]	±		1326

35.1.27.12.2 SettlementTransactionCondition <SttlmTxCond>*Presence:* [0..*]*Definition:* Conditions under which the order/trade is to be settled.**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see ["SettlementTransactionCondition28Choice"](#) on page 1757 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1757
Or}	Proprietary <Prtry>	[1..1]	±		1759

35.1.27.12.3 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 ["SettlingCapacity8Choice"](#) on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1318
Or}	Proprietary <Prtry>	[1..1]	±		1318

35.1.27.12.4 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.12.5 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 "SecuritiesRTGS5Choice" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1291
Or}	Proprietary <Prtry>	[1..1]	±		1292

35.1.27.12.6 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following **Registration11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1538
Or}	Proprietary <Prtry>	[1..1]	±		1539

35.1.27.12.6.1 Code <Cd>

Presence: [1..1]

Definition: Registration information expressed as an ISO 20022 code.

Datatype: "Registration1Code" on page 1827

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.

35.1.27.12.6.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Registration information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.27.12.7 BeneficialOwnership <BnfclOwnrsh>*Presence:* [0..1]*Definition:* Specifies whether there is change of beneficial ownership.**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "[BeneficialOwnership5Choice](#)" on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1254
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.12.8 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 "[CashSettlementSystem5Choice](#)" on page 1151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1151
Or}	Proprietary <Prtry>	[1..1]	±		1151

35.1.27.12.9 TaxCapacity <TaxCpcty>*Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "[TaxCapacityParty5Choice](#)" on page 1316 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1316
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.12.10 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 "[RepurchaseType24Choice](#)" on page 1321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1321
Or}	Proprietary <Prtry>	[1..1]	±		1322

35.1.27.12.11 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 "[MarketClientSide7Choice](#)" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1226
Or}	Proprietary <Prtry>	[1..1]	±		1227

35.1.27.12.12 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 "[BlockTrade5Choice](#)" on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1326

35.1.27.12.13 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "[Restriction6Choice](#)" on page 1319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1319

35.1.27.12.14 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 "[SettlementSystemMethod5Choice](#)" on page 1317 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1317
Or}	Proprietary <Prtry>	[1..1]	±		1317

35.1.27.12.15 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "[NettingEligibility5Choice](#)" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1322
Or}	Proprietary <Prtry>	[1..1]	±		1323

35.1.27.12.16 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 "[CentralCounterPartyEligibility5Choice](#)" on page 1253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1253
Or}	Proprietary <Prtry>	[1..1]	±		1254

35.1.27.12.17 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 "LetterOfGuarantee5Choice" on page 1313 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1313
Or}	Proprietary <Prtry>	[1..1]	±		1314

35.1.27.12.18 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 1875

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).

35.1.28 Settlement Instruction

35.1.28.1 StandingSettlementInstruction17

Definition: Details of the standing settlement instruction to be applied.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1543
	Counterparty <CtrPty>	[1..1]	±		1543
	Vendor <Vndr>	[0..1]	±		1543
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	1543
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	1545

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

35.1.28.1.1 SettlementStandingInstructionDatabase <SttImStglInstrDB>

Presence: [1..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

SettlementStandingInstructionDatabase <SttImStglInstrDB> contains one of the following elements (see "[SettlementStandingInstructionDatabase5Choice](#)" on page 1309 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1309
Or}	Proprietary <Prtry>	[1..1]	±		1309

35.1.28.1.2 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 "[Counterparty14Choice](#)" on page 1358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±		1358
Or}	Buyer <Buyr>	[1..1]	±		1358

35.1.28.1.3 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 "[PartyIdentification157](#)" on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1417
	LEI <LEI>	[0..1]	IdentifierSet		1418

35.1.28.1.4 OtherDeliveringSettlementParties <OthrDlvrngSttImPties>

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", C19 "DepositoryGuideline", C32 "Party2PresenceRule", C33 "Party3PresenceRule", C34 "Party4PresenceRule", C35 "Party5PresenceRule", C43 "SettlementChainGuideline"

OtherDeliveringSettlementParties <OthrDlvrgSttlmPties> contains the following elements (see "SettlementParties81" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

- **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.

- **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.

35.1.28.1.5 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", C19 "DepositoryGuideline", C32 "Party2PresenceRule", C33 "Party3PresenceRule", C34 "Party4PresenceRule", C35 "Party5PresenceRule", C43 "SettlementChainGuideline"

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see "SettlementParties81" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1382
	Party1 <Pty1>	[0..1]	±		1383
	Party2 <Pty2>	[0..1]	±		1383
	Party3 <Pty3>	[0..1]	±		1383
	Party4 <Pty4>	[0..1]	±		1384
	Party5 <Pty5>	[0..1]	±		1384

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.

- **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.

- **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.

35.1.29 Statement Basis

35.1.29.1 StatementBasis9Choice

Definition: Choice of format for the statement basis.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1547
Or}	Proprietary <Prtry>	[1..1]	±		1548

35.1.29.1.1 Code <Cd>

Presence: [1..1]

Definition: Statement basis expressed as an ISO 20022 code.

Datatype: "StatementBasis1Code" on page 1879

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.

CodeName	Name	Definition
TRAD	Traded	The statement is based on trade date positions.

35.1.29.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Statement basis expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.29.2 StatementBasis12Choice

Definition: Choice of format for the statement basis.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1548
Or}	Proprietary <Prtry>	[1..1]	±		1548

35.1.29.2.1 Code <Cd>

Presence: [1..1]

Definition: Statement basis expressed as an ISO 20022 code.

Datatype: "[StatementBasis2Code](#)" on page 1879

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.

35.1.29.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Statement basis expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.30 Statement Update Type

35.1.30.1 StatementType6Choice

Definition: Choice of format for the statement type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1549
Or}	Proprietary <Prtry>	[1..1]	±		1549

35.1.30.1.1 Code <Cd>

Presence: [1..1]

Definition: Statement type expressed as an ISO 20022 code.

Datatype: "[SecuritiesStatementType1Code](#)" on page 1857

CodeName	Name	Definition
CUST	Custody	Statement is a custody statement.
ACCT	Accounting	Statement is an accounting statement.

35.1.30.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Statement type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31 Status

35.1.31.1 NoSpecifiedReason1

Definition: No specified reason available for the status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1550

35.1.31.1.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.2 RejectionStatus30Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1550
Or}	Reason <Rsn>	[1..*]			1550
	Code <Cd>	[1..1]			1551
{Or	Code <Cd>	[1..1]	CodeSet		1551
Or}	Proprietary <Prtry>	[1..1]	±		1551
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1552

35.1.31.2.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.2.2 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]			1551
{Or	Code <Cd>	[1..1]	CodeSet		1551
Or}	Proprietary <Prtry>	[1..1]	±		1551
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1552

35.1.31.2.2.1 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		1551
Or}	Proprietary <Prtry>	[1..1]	±		1551

35.1.31.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason55Code" on page 1841

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.

35.1.31.2.2.1.2 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 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1224
	SchemeName <SchmeNm>	[0..1]	Text		1224

35.1.31.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1899

35.1.31.3 PendingProcessingStatus17Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1552
Or}	Reason <Rsn>	[1..*]			1552
	Code <Cd>	[1..1]			1553
{Or	Code <Cd>	[1..1]	CodeSet		1553
Or}	Proprietary <Prtry>	[1..1]	±		1553
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1553

35.1.31.3.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1806

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

35.1.31.3.2 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]			1553
{Or	Code <Cd>	[1..1]	CodeSet		1553
Or}	Proprietary <Prtry>	[1..1]	±		1553
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1553

35.1.31.3.2.1 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		1553
Or}	Proprietary <Prtry>	[1..1]	±		1553

35.1.31.3.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: "PendingFailingReason1Code" on page 1808

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

35.1.31.3.2.1.2 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 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1224
	SchemeName <SchmeNm>	[0..1]	Text		1224

35.1.31.3.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "Max210Text" on page 1899

35.1.31.4 AcknowledgedAcceptedStatus32Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1554
Or}	Reason <Rsn>	[1..*]			1554
	Code <Cd>	[1..1]			1554
{Or	Code <Cd>	[1..1]	CodeSet		1555
Or}	Proprietary <Prtry>	[1..1]	±		1555
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1555

35.1.31.4.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.4.2 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]			1554
{Or	Code <Cd>	[1..1]	CodeSet		1555
Or}	Proprietary <Prtry>	[1..1]	±		1555
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1555

35.1.31.4.2.1 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		1555
Or}	Proprietary <Prtry>	[1..1]	±		1555

35.1.31.4.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.*Datatype:* "AcknowledgementReason9Code" on page 1767

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

35.1.31.4.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1224
	SchemeName <SchmeNm>	[0..1]	Text		1224

35.1.31.4.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1899**35.1.31.5 CancellationReason27***Definition:* Specifies the reason why the instruction or request is cancelled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1555
{Or	Code <Cd>	[1..1]	CodeSet		1556
Or}	Proprietary <Prtry>	[1..1]	±		1556
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1557

35.1.31.5.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following **CancellationReason37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1556
Or}	Proprietary <Prtry>	[1..1]	±		1556

35.1.31.5.1.1 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 1771

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.
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.

35.1.31.5.1.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.5.2 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Provides the corporate action event identification of the event that triggered the cancellation.

Datatype: "[RestrictedFINMax16Text](#)" on page 1900

35.1.31.6 InstructionProcessingStatus35Choice

Definition: Choice of formats for an instruction processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		1557
Or	CancellationRequested <CxlReqd>	[1..1]	±	C4	1558
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1558
Or	Cancelled <Canc>	[1..1]	±		1559
Or	Generated <Gnrtd>	[1..1]			1559
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1559
Or}	Reason <Rsn>	[1..*]	±		1560
Or	Repair <Rpr>	[1..1]	±		1560
Or	PendingCancellation <PdgCxl>	[1..1]	±		1560
Or}	ModificationRequested <ModReqd>	[1..1]	±	C4	1561

35.1.31.6.1 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see "PendingProcessingStatus15Choice" on page 1609 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1609
Or}	Reason <Rsn>	[1..*]			1609
	Code <Cd>	[1..1]			1610
{Or	Code <Cd>	[1..1]	CodeSet		1610
Or}	Proprietary <Prtry>	[1..1]	±		1611
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1612

35.1.31.6.2 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 "ProprietaryReason5" on page 1564 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1564
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1565

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

35.1.31.6.3 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "AcknowledgedAcceptedStatus25Choice" on page 1749 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1749
Or}	Reason <Rsn>	[1..*]			1750
	Code <Cd>	[1..1]			1750
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1751
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1751

35.1.31.6.4 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled.

Cancelled <Canc> contains one of the following elements (see "CancellationStatus25Choice" on page 1561 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1562
Or}	Reason <Rsn>	[1..*]			1562
	Code <Cd>	[1..1]			1562
{Or	Code <Cd>	[1..1]	CodeSet		1562
Or}	Proprietary <Prtry>	[1..1]	±		1563
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1563

35.1.31.6.5 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 **GeneratedStatus8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1559
Or}	Reason <Rsn>	[1..*]	±		1560

35.1.31.6.5.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.6.5.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the generated status.

Reason <Rsn> contains the following elements (see "[GeneratedReason6](#)" on page 1704 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1705
{Or	Code <Cd>	[1..1]	CodeSet		1705
Or}	Proprietary <Prtry>	[1..1]	±		1705
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1706

35.1.31.6.6 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see "[RepairStatus16Choice](#)" on page 1586 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1586
Or}	Reason <Rsn>	[1..*]			1586
	Code <Cd>	[1..1]			1587
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1588
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1589

35.1.31.6.7 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 "PendingStatus46Choice" on page 1576 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1577
Or}	Reason <Rsn>	[1..*]			1577
	Code <Cd>	[1..1]			1577
{Or	Code <Cd>	[1..1]	CodeSet		1577
Or}	Proprietary <Prtry>	[1..1]	±		1578
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1578

35.1.31.6.8 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 "ProprietaryReason5" on page 1564 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1564
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1565

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

35.1.31.7 CancellationStatus25Choice

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		1562
Or}	Reason <Rsn>	[1..*]			1562
	Code <Cd>	[1..1]			1562
{Or	Code <Cd>	[1..1]	CodeSet		1562
Or}	Proprietary <Prtry>	[1..1]	±		1563
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1563

35.1.31.7.1 NoSpecifiedReason <NoSpcfdRsn>*Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1806

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

35.1.31.7.2 Reason <Rsn>*Presence:* [1..*]*Definition:* Specifies the reason of the cancellation status.**Reason <Rsn>** contains the following **CancellationReason24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1562
{Or	Code <Cd>	[1..1]	CodeSet		1562
Or}	Proprietary <Prtry>	[1..1]	±		1563
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1563

35.1.31.7.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction is cancelled.**Code <Cd>** contains one of the following **CancellationReason37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1562
Or}	Proprietary <Prtry>	[1..1]	±		1563

35.1.31.7.2.1.1 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 1771

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.

CodeName	Name	Definition
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.

35.1.31.7.2.1.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.7.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.8 SecuritiesPaymentStatus6Choice

Definition: Choice of format for the status of payment of a security at a particular time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1564
Or}	Proprietary <Prtry>	[1..1]	±		1564

35.1.31.8.1 Code <Cd>*Presence:* [1..1]*Definition:* Securities payment status expressed as an ISO 20022 code.*Datatype:* "SecuritiesPaymentStatus1Code" on page 1856

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NillPaid	Security is nill paid.
PART	PartiallyPaid	Security is partially paid.

35.1.31.8.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Securities payment status expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.9 ProprietaryReason5*Definition:* Proprietary identification of the reason related to a status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1564
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1565

Constraints

- AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

35.1.31.9.1 Reason <Rsn>*Presence:* [0..1]*Definition:* Proprietary identification of the reason related to a status.

Reason <Rsn> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.9.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the processed instruction.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.10 ProprietaryReason4

Definition: Proprietary identification of the reason related to a status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1565
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1565

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

35.1.31.10.1 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 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1224
	SchemeName <SchmeNm>	[0..1]	Text		1224

35.1.31.10.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the processed instruction.

Datatype: "[Max210Text](#)" on page 1899

35.1.31.11 PendingStatus51Choice

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		1566
Or}	Reason <Rsn>	[1..*]			1566
	Code <Cd>	[1..1]			1566
{Or	Code <Cd>	[1..1]	CodeSet		1567
Or}	Proprietary <Prtry>	[1..1]	±		1567
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1567

35.1.31.11.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.11.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1566
{Or	Code <Cd>	[1..1]	CodeSet		1567
Or}	Proprietary <Prtry>	[1..1]	±		1567
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1567

35.1.31.11.2.1 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 **PendingReason42Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1567
Or}	Proprietary <Prtry>	[1..1]	±		1567

35.1.31.11.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the cancellation request is pending.*Datatype:* "PendingReason9Code" on page 1824

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.

35.1.31.11.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies the reason why the cancellation request is pending.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.11.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "RestrictedFINXMax210Text" on page 1902**35.1.31.12 PendingStatus50Choice***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		1568
Or}	Reason <Rsn>	[1..*]			1568
	Code <Cd>	[1..1]			1568
{Or	Code <Cd>	[1..1]	CodeSet		1568
Or}	Proprietary <Prtry>	[1..1]	±		1572
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1572

35.1.31.12.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.12.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1568
{Or	Code <Cd>	[1..1]	CodeSet		1568
Or}	Proprietary <Prtry>	[1..1]	±		1572
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1572

35.1.31.12.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Code <Cd> contains one of the following **PendingReason41Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1568
Or}	Proprietary <Prtry>	[1..1]	±		1572

35.1.31.12.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: "PendingReason2Code" on page 1817

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.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.

CodeName	Name	Definition
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.
IAAD	StatusReasonInvestigation	Pending reason being investigated.

CodeName	Name	Definition
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.

35.1.31.12.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.12.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.13 PendingStatus47Choice

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		1572
Or}	Reason <Rsn>	[1..*]			1573
	Code <Cd>	[1..1]			1573
{Or	Code <Cd>	[1..1]	CodeSet		1573
Or}	Proprietary <Prtry>	[1..1]	±		1576
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1576

35.1.31.13.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1806

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

35.1.31.13.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1573
{Or	Code <Cd>	[1..1]	CodeSet		1573
Or}	Proprietary <Prtry>	[1..1]	±		1576
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1576

35.1.31.13.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Code <Cd> contains one of the following **PendingReason38Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1573
Or}	Proprietary <Prtry>	[1..1]	±		1576

35.1.31.13.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: "PendingReason1Code" on page 1814

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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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.

35.1.31.13.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.13.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.14 PendingStatus46Choice

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		1577
Or}	Reason <Rsn>	[1..*]			1577
	Code <Cd>	[1..1]			1577
{Or	Code <Cd>	[1..1]	CodeSet		1577
Or}	Proprietary <Prtry>	[1..1]	±		1578
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1578

35.1.31.14.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.14.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1577
{Or	Code <Cd>	[1..1]	CodeSet		1577
Or}	Proprietary <Prtry>	[1..1]	±		1578
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1578

35.1.31.14.2.1 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 **PendingReason37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1577
Or}	Proprietary <Prtry>	[1..1]	±		1578

35.1.31.14.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason code why the instruction or request is pending.

Datatype: "PendingReason6Code" on page 1820

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.

35.1.31.14.2.1.2 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.14.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "RestrictedFINXMax210Text" on page 1902

35.1.31.15 PendingStatus45Choice

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		1579
Or}	Reason <Rsn>	[1..*]			1579
	Code <Cd>	[1..1]			1579
{Or	Code <Cd>	[1..1]	CodeSet		1579
Or}	Proprietary <Prtry>	[1..1]	±		1582
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1583

35.1.31.15.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.15.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1579
{Or	Code <Cd>	[1..1]	CodeSet		1579
Or}	Proprietary <Prtry>	[1..1]	±		1582
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1583

35.1.31.15.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Code <Cd> contains one of the following **PendingReason36Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1579
Or}	Proprietary <Prtry>	[1..1]	±		1582

35.1.31.15.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: "PendingReason10Code" on page 1811

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.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.

CodeName	Name	Definition
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.
IAAD	StatusReasonInvestigation	Pending reason being investigated.

CodeName	Name	Definition
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.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

35.1.31.15.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.15.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.16 RepairStatus17Choice

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		1583
Or}	Reason <Rsn>	[1..*]			1583
	Code <Cd>	[1..1]			1584
{Or	Code <Cd>	[1..1]	CodeSet		1584
Or}	Proprietary <Prtry>	[1..1]	±		1585
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1586

35.1.31.16.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1806

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

35.1.31.16.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the repair status.

Reason <Rsn> contains the following **RepairReason13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1584
{Or	Code <Cd>	[1..1]	CodeSet		1584
Or}	Proprietary <Prtry>	[1..1]	±		1585
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1586

35.1.31.16.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair status.

Code <Cd> contains one of the following **RepairReason14Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1584
Or}	Proprietary <Prtry>	[1..1]	±		1585

35.1.31.16.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RepairReason4Code" on page 1841

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.

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.
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.

35.1.31.16.2.1.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.16.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.17 RepairStatus16Choice

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		1586
Or}	Reason <Rsn>	[1..*]			1586
	Code <Cd>	[1..1]			1587
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1588
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1589

35.1.31.17.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1806

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

35.1.31.17.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the repair status.

Reason <Rsn> contains the following **RepairReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1587
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1588
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1589

35.1.31.17.2.1 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 **RepairReason14Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1588

35.1.31.17.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RepairReason4Code" on page 1841

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.

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.
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.

35.1.31.17.2.1.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.17.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.18 RepairStatus15Choice

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		1589
Or}	Reason <Rsn>	[1..*]			1589
	Code <Cd>	[1..1]			1590
{Or	Code <Cd>	[1..1]	CodeSet		1590
Or}	Proprietary <Prtry>	[1..1]	±		1592
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1592

35.1.31.18.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1806

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

35.1.31.18.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the repair status.

Reason <Rsn> contains the following **RepairReason11** 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]	±		1592
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1592

35.1.31.18.2.1 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 **RepairReason13Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1590
Or}	Proprietary <Prtry>	[1..1]	±		1592

35.1.31.18.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RepairReason5Code" on page 1842

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.

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.
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.

CodeName	Name	Definition
REPP	PremiumAmount	Unrecognised or invalid premium amount.
TERM	ClosingDateTime	Unrecognised or invalid closing date/time.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.

35.1.31.18.2.1.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.18.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.19 RejectionStatus27Choice

Definition: Choice of rejection status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1592
Or}	Reason <Rsn>	[1..1]			1593
	Code <Cd>	[1..1]			1593
{Or	Code <Cd>	[1..1]	CodeSet		1593
Or}	Proprietary <Prtry>	[1..1]	±		1593
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1594

35.1.31.19.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1806

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

35.1.31.19.2 Reason <Rsn>

Presence: [1..1]

Definition: Specifies the reason of the rejection or repair status.

Reason <Rsn> contains the following **RejectionReason40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1593
{Or	Code <Cd>	[1..1]	CodeSet		1593
Or}	Proprietary <Prtry>	[1..1]	±		1593
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1594

35.1.31.19.2.1 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 **ConsentOrRejectionReason5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1593
Or}	Proprietary <Prtry>	[1..1]	±		1593

35.1.31.19.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the counterparty response has a rejection status.

Datatype: "CounterpartyResponseStatusReason1Code" on page 1780

CodeName	Name	Definition
CPTR	CounterpartyTransaction	Specifies that the response is related to an allegement 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.

35.1.31.19.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the counterparty response has a rejection status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.19.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.20 RejectionStatus26Choice

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		1594
Or}	Reason <Rsn>	[1..*]			1594
	Code <Cd>	[1..1]			1595
{Or	Code <Cd>	[1..1]	CodeSet		1595
Or}	Proprietary <Prtry>	[1..1]	±		1597
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1597

35.1.31.20.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1806

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

35.1.31.20.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1595
{Or	Code <Cd>	[1..1]	CodeSet		1595
Or}	Proprietary <Prtry>	[1..1]	±		1597
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1597

35.1.31.20.2.1 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 **RejectionReason33Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1595
Or}	Proprietary <Prtry>	[1..1]	±		1597

35.1.31.20.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason37Code" on page 1833

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.

CodeName	Name	Definition
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.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.

CodeName	Name	Definition
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.

35.1.31.20.2.1.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.20.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.21 RejectionStatus24Choice

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..*]			1598
	Code <Cd>	[1..1]			1598
{Or	Code <Cd>	[1..1]	CodeSet		1598
Or}	Proprietary <Prtry>	[1..1]	±		1600
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1600

35.1.31.21.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.21.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason37** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1598
{Or	Code <Cd>	[1..1]	CodeSet		1598
Or}	Proprietary <Prtry>	[1..1]	±		1600
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1600

35.1.31.21.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following **RejectionReason31Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1598
Or}	Proprietary <Prtry>	[1..1]	±		1600

35.1.31.21.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason31Code" on page 1831

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.

CodeName	Name	Definition
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.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.

CodeName	Name	Definition
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.

35.1.31.21.2.1.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.21.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.22 RejectionStatus23Choice

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		1601
Or}	Reason <Rsn>	[1..*]			1601
	Code <Cd>	[1..1]			1601
{Or	Code <Cd>	[1..1]	CodeSet		1601
Or}	Proprietary <Prtry>	[1..1]	±		1603
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1603

35.1.31.22.1 NoSpecifiedReason <NoSpcfdRsn>*Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1806

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

35.1.31.22.2 Reason <Rsn>*Presence:* [1..*]*Definition:* Specifies the reason of the rejection status.**Reason <Rsn>** contains the following **RejectionReason36** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1601
{Or	Code <Cd>	[1..1]	CodeSet		1601
Or}	Proprietary <Prtry>	[1..1]	±		1603
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1603

35.1.31.22.2.1 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 **RejectionReason30Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1601
Or}	Proprietary <Prtry>	[1..1]	±		1603

35.1.31.22.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.*Datatype:* "RejectionReason30Code" on page 1830

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.

35.1.31.22.2.1.2 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 ["GenericIdentification47"](#) on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.22.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: ["RestrictedFINXMax210Text"](#) on page 1902

35.1.31.23 RejectionStatus22Choice

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		1604
Or}	Reason <Rsn>	[1..*]			1604
	Code <Cd>	[1..1]			1604
{Or	Code <Cd>	[1..1]	CodeSet		1604
Or}	Proprietary <Prtry>	[1..1]	±		1606
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1607

35.1.31.23.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.23.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1604
{Or	Code <Cd>	[1..1]	CodeSet		1604
Or}	Proprietary <Prtry>	[1..1]	±		1606
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1607

35.1.31.23.2.1 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 **RejectionReason28Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1604
Or}	Proprietary <Prtry>	[1..1]	±		1606

35.1.31.23.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason38Code" on page 1835

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.

CodeName	Name	Definition
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.
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.

35.1.31.23.2.1.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.23.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.24 PendingProcessingStatus16Choice

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		1607
Or}	Reason <Rsn>	[1..*]			1607
	Code <Cd>	[1..1]			1608
{Or	Code <Cd>	[1..1]	CodeSet		1608
Or}	Proprietary <Prtry>	[1..1]	±		1609
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1609

35.1.31.24.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1806

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

35.1.31.24.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason13** 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]	±		1609
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1609

35.1.31.24.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Code <Cd> contains one of the following **PendingProcessingReason15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1608
Or}	Proprietary <Prtry>	[1..1]	±		1609

35.1.31.24.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: "PendingProcessingReason3Code" on page 1811

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.

35.1.31.24.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending processing status.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.24.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1902**35.1.31.25 PendingProcessingStatus15Choice***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		1609
Or}	Reason <Rsn>	[1..*]			1609
	Code <Cd>	[1..1]			1610
{Or	Code <Cd>	[1..1]	CodeSet		1610
Or}	Proprietary <Prtry>	[1..1]	±		1611
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1612

35.1.31.25.1 NoSpecifiedReason <NoSpctdRsn>*Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "[NoReasonCode](#)" on page 1806

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

35.1.31.25.2 Reason <Rsn>*Presence:* [1..*]*Definition:* Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1610
{Or	Code <Cd>	[1..1]	CodeSet		1610
Or}	Proprietary <Prtry>	[1..1]	±		1611
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1612

35.1.31.25.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Code <Cd> contains one of the following **PendingProcessingReason14Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1610
Or}	Proprietary <Prtry>	[1..1]	±		1611

35.1.31.25.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: "PendingProcessingReason2Code" on page 1809

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.

CodeName	Name	Definition
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.

35.1.31.25.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.25.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.26 PendingProcessingStatus14Choice

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		1612
Or}	Reason <Rsn>	[1..*]			1612
	Code <Cd>	[1..1]			1613
{Or	Code <Cd>	[1..1]	CodeSet		1613
Or}	Proprietary <Prtry>	[1..1]	±		1614
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1614

35.1.31.26.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1806

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

35.1.31.26.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1613
{Or	Code <Cd>	[1..1]	CodeSet		1613
Or}	Proprietary <Prtry>	[1..1]	±		1614
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1614

35.1.31.26.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Code <Cd> contains one of the following **PendingProcessingReason13Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1613
Or}	Proprietary <Prtry>	[1..1]	±		1614

35.1.31.26.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: "PendingProcessingReason1Code" on page 1808

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.

CodeName	Name	Definition
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.

35.1.31.26.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.26.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.27 AllegementStatus4Choice

Definition: Choice of format for the allegement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1615
Or}	Proprietary <Prtry>	[1..1]	±		1615

35.1.31.27.1 Code <Cd>

Presence: [1..1]

Definition: Status of the allegation reported.

Datatype: "AllegationStatus1Code" on page 1768

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.

35.1.31.27.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Status of the allegation reported.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.28 ProprietaryStatusAndReason7

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]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

35.1.31.28.1 ProprietaryStatus <PrtrySts>

Presence: [1..1]

Definition: Proprietary identification of the status related to an instruction.

ProprietaryStatus <PrtrySts> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.28.2 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 "[ProprietaryReason5](#)" on page 1564 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1564
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1565

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

35.1.31.29 CancellationStatus20Choice

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		1616
Or}	Reason <Rsn>	[1..*]			1617
	Code <Cd>	[1..1]	±		1617
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1617

35.1.31.29.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1806

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

35.1.31.29.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the cancellation status.

Reason <Rsn> contains the following **CancellationReason18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1617
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1617

35.1.31.29.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following elements (see ["CancellationReason28Choice" on page 1659](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1660
Or}	Proprietary <Prtry>	[1..1]	±		1660

35.1.31.29.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: ["RestrictedFINXMax210Text" on page 1902](#)

35.1.31.30 CancellationStatus18Choice

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..*]			1618
	Code <Cd>	[1..1]	±		1618
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1618

35.1.31.30.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.30.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the cancellation status.

Reason <Rsn> contains the following **CancellationReason15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1618
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1618

35.1.31.30.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following elements (see "CancellationReason25Choice" on page 1660 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1660
Or}	Proprietary <Prtry>	[1..1]	±		1661

35.1.31.30.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "RestrictedFINXMax210Text" on page 1902

35.1.31.31 RejectionOrRepairStatus37Choice

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		1619
Or}	Reason <Rsn>	[1..*]			1619
	Code <Cd>	[1..1]			1619
{Or	Code <Cd>	[1..1]	CodeSet		1619
Or}	Proprietary <Prtry>	[1..1]	±		1620
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1620

35.1.31.31.1 NoSpecifiedReason <NoSpcfdRsn>*Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1806

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

35.1.31.31.2 Reason <Rsn>*Presence:* [1..*]*Definition:* Specifies the reason of the rejection or repair status.**Reason <Rsn>** contains the following **RejectionOrRepairReason31** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1619
{Or	Code <Cd>	[1..1]	CodeSet		1619
Or}	Proprietary <Prtry>	[1..1]	±		1620
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1620

35.1.31.31.2.1 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 **RejectionAndRepairReason31Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1619
Or}	Proprietary <Prtry>	[1..1]	±		1620

35.1.31.31.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.*Datatype:* "RejectionReason24Code" on page 1828

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.

CodeName	Name	Definition
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.

35.1.31.31.2.1.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.31.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.32 RejectionOrRepairStatus35Choice

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		1620
Or}	Reason <Rsn>	[1..*]			1621
	Code <Cd>	[1..1]			1621
{Or	Code <Cd>	[1..1]	CodeSet		1621
Or}	Proprietary <Prtry>	[1..1]	±		1622
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1622

35.1.31.32.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1806

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

35.1.31.32.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason for the status.

Reason <Rsn> contains the following **RejectionOrRepairReason29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1621
{Or	Code <Cd>	[1..1]	CodeSet		1621
Or}	Proprietary <Prtry>	[1..1]	±		1622
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1622

35.1.31.32.2.1 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 **RejectionAndRepairReason29Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1621
Or}	Proprietary <Prtry>	[1..1]	±		1622

35.1.31.32.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason32Code" on page 1833

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.

35.1.31.32.2.1.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.32.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1902**35.1.31.33 RejectionOrRepairStatus34Choice***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		1622
Or}	Reason <Rsn>	[1..*]			1622
	Code <Cd>	[1..1]			1623
{Or	Code <Cd>	[1..1]	CodeSet		1623
Or}	Proprietary <Prtry>	[1..1]	±		1623
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1624

35.1.31.33.1 NoSpecifiedReason <NoSpcfdRsn>*Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "[NoReasonCode](#)" on page 1806

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

35.1.31.33.2 Reason <Rsn>*Presence:* [1..*]*Definition:* Specifies the reason for the status.

Reason <Rsn> contains the following **RejectionOrRepairReason28** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1623
{Or	Code <Cd>	[1..1]	CodeSet		1623
Or}	Proprietary <Prtry>	[1..1]	±		1623
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1624

35.1.31.33.2.1 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 **RejectionAndRepairReason28Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1623
Or}	Proprietary <Prtry>	[1..1]	±		1623

35.1.31.33.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason27Code" on page 1828

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.

35.1.31.33.2.1.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.33.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.34 RejectionOrRepairStatus33Choice

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		1624
Or}	Reason <Rsn>	[1..*]			1624
	Code <Cd>	[0..*]			1625
{Or	Code <Cd>	[1..1]	CodeSet		1625
Or}	Proprietary <Prtry>	[1..1]	±		1626
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1626

35.1.31.34.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1806

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

35.1.31.34.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection or repair status.

Reason <Rsn> contains the following **RejectionOrRepairReason27** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[0..*]			1625
{Or	Code <Cd>	[1..1]	CodeSet		1625
Or}	Proprietary <Prtry>	[1..1]	±		1626
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1626

35.1.31.34.2.1 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 **RejectionAndRepairReason27Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1625
Or}	Proprietary <Prtry>	[1..1]	±		1626

35.1.31.34.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason29Code" on page 1829

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.

35.1.31.34.2.1.2 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 ["GenericIdentification47" on page 1224](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.34.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: ["RestrictedFINXMax210Text" on page 1902](#)

35.1.31.35 ResponseStatus8Choice

Definition: Choice of response status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Consented <Cnsntd>	[1..1]			1627
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1627
Or}	Reason <Rsn>	[1..*]			1627
	Code <Cd>	[1..1]			1627
{Or	Code <Cd>	[1..1]	CodeSet		1628
Or}	Proprietary <Prtry>	[1..1]	±		1628
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1628
Or	Rejected <Rjctd>	[1..1]	±		1628
Or}	Pending <Pdg>	[1..1]	±		1629

35.1.31.35.1 Consented <Cnsntd>*Presence:* [1..1]*Definition:* Reason provided for the status.**Consented <Cnsntd>** contains one of the following **ConsentStatus5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1627
Or}	Reason <Rsn>	[1..*]			1627
	Code <Cd>	[1..1]			1627
{Or	Code <Cd>	[1..1]	CodeSet		1628
Or}	Proprietary <Prtry>	[1..1]	±		1628
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1628

35.1.31.35.1.1 NoSpecifiedReason <NoSpdfdRsn>*Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1806

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

35.1.31.35.1.2 Reason <Rsn>*Presence:* [1..*]*Definition:* Reason provided for the status.**Reason <Rsn>** contains the following **ConsentReason5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1627
{Or	Code <Cd>	[1..1]	CodeSet		1628
Or}	Proprietary <Prtry>	[1..1]	±		1628
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1628

35.1.31.35.1.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Reason provided for the status.

Code <Cd> contains one of the following **ConsentOrRejectionReason5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1628
Or}	Proprietary <Prtry>	[1..1]	±		1628

35.1.31.35.1.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the counterparty response has a rejection status.

Datatype: "CounterpartyResponseStatusReason1Code" on page 1780

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.

35.1.31.35.1.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the counterparty response has a rejection status.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.35.1.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "RestrictedFINXMax210Text" on page 1902

35.1.31.35.2 Rejected <Rjctd>

Presence: [1..1]

Definition: Rejected status of an instruction, advice or request.

Rejected <Rjctd> contains one of the following elements (see "[RejectionStatus27Choice](#)" on page 1592 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1592
Or}	Reason <Rsn>	[1..1]			1593
	Code <Cd>	[1..1]			1593
{Or	Code <Cd>	[1..1]	CodeSet		1593
Or}	Proprietary <Prtry>	[1..1]	±		1593
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1594

35.1.31.35.3 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 1751 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Forwarded <Fwdd>	[1..1]	±		1751
Or}	UnderInvestigation <Udrlnvstgtn>	[1..1]	±		1752

35.1.31.36 ResponseStatus7Choice

Definition: Choice of format for the response status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1629
Or}	Proprietary <Prtry>	[1..1]	±		1630

35.1.31.36.1 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 1849

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.

35.1.31.36.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.37 Reason17Choice

Definition: Choice of reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	RepoCallAcknowledgementReason <RepoCallAckRsn>	[0..1]			1632
{Or	Code <Cd>	[1..1]	CodeSet		1632
Or}	Proprietary <Prtry>	[1..1]	±		1632
Or	CancellationReason <CxlRsn>	[0..1]	±		1633
Or	PendingCancellationReason <PdgCxlRsn>	[0..1]			1633
{Or	Code <Cd>	[1..1]	CodeSet		1633
Or}	Proprietary <Prtry>	[1..1]	±		1634
Or	GeneratedReason <GnrtdRsn>	[0..1]			1634
{Or	Code <Cd>	[1..1]	CodeSet		1634
Or}	Proprietary <Prtry>	[1..1]	±		1635
Or	DeniedReason <DndRsn>	[0..1]			1635
{Or	Code <Cd>	[1..1]	CodeSet		1635
Or}	Proprietary <Prtry>	[1..1]	±		1636
Or	AcknowledgedAcceptedReason <AckdAccptdRsn>	[0..1]			1636
{Or	Code <Cd>	[1..1]	CodeSet		1636
Or}	Proprietary <Prtry>	[1..1]	±		1637
Or	PendingReason <PdgRsn>	[0..1]			1637
{Or	Code <Cd>	[1..1]	CodeSet		1638
Or}	Proprietary <Prtry>	[1..1]	±		1641
Or	FailingReason <FIngRsn>	[0..1]			1641
{Or	Code <Cd>	[1..1]	CodeSet		1642
Or}	Proprietary <Prtry>	[1..1]	±		1645
Or	PendingProcessingReason <PdgPrcgRsn>	[0..1]			1645
{Or	Code <Cd>	[1..1]	CodeSet		1645
Or}	Proprietary <Prtry>	[1..1]	±		1646
Or	RejectionReason <RjctnRsn>	[0..1]			1647
{Or	Code <Cd>	[1..1]	CodeSet		1647
Or}	Proprietary <Prtry>	[1..1]	±		1651
Or	RepairReason <RprRsn>	[0..1]			1651
{Or	Code <Cd>	[1..1]	CodeSet		1651
Or}	Proprietary <Prtry>	[1..1]	±		1653

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	PendingModificationReason <PdgModRsn>	[0..1]			1654
{Or	Code <Cd>	[1..1]	CodeSet		1654
Or}	Proprietary <Prtry>	[1..1]	±		1654
Or}	UnmatchedReason <UmtchdRsn>	[0..1]			1655
{Or	Code <Cd>	[1..1]	CodeSet		1655
Or}	Proprietary <Prtry>	[1..1]	±		1657

Constraints

- **ReasonRule**

If the reason is requested, then it must be in line with the reasons available for the message type requested.

35.1.31.37.1 RepoCallAcknowledgementReason <RepoCallAckRsn>

Presence: [0..1]

Definition: Specifies additional information on the repurchase agreement call request acknowledgement.

RepoCallAcknowledgementReason <RepoCallAckRsn> contains one of the following **AcknowledgementReason18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1632
Or}	Proprietary <Prtry>	[1..1]	±		1632

35.1.31.37.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: "RepoCallAcknowledgementReason2Code" on page 1847

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.

35.1.31.37.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.37.2 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 "[CancellationReason30Choice](#)" on page 1658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1658
Or}	Proprietary <Prtry>	[1..1]	±		1659

35.1.31.37.3 PendingCancellationReason <PdgCxIRsn>

Presence: [0..1]

Definition: Specifies the reason why the cancellation request is pending.

PendingCancellationReason <PdgCxIRsn> contains one of the following **PendingCancellationReasons5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1633
Or}	Proprietary <Prtry>	[1..1]	±		1634

35.1.31.37.3.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the cancellation request is pending.

Datatype: "[PendingReason7Code](#)" on page 1821

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.

35.1.31.37.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the cancellation request is pending.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.37.4 GeneratedReason <GnrtdRsn>

Presence: [0..1]

Definition: Specifies the reason why the transaction was generated.

GeneratedReason <GnrtdRsn> contains one of the following **GeneratedReasons6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1634
Or}	Proprietary <Prtry>	[1..1]	±		1635

35.1.31.37.4.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Datatype: "[GeneratedReason3Code](#)" on page 1797

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.

35.1.31.37.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.37.5 DeniedReason <DndRsn>

Presence: [0..1]

Definition: Specifies the reason why the request was denied.

DeniedReason <DndRsn> contains one of the following **DeniedReason23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1635
Or}	Proprietary <Prtry>	[1..1]	±		1636

35.1.31.37.5.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Datatype: "[DeniedReason7Code](#)" on page 1783

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.

35.1.31.37.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.37.6 AcknowledgedAcceptedReason <AckdAccptdRsn>

Presence: [0..1]

Definition: Specifies additional information about the processed instruction.

AcknowledgedAcceptedReason <AckdAccptdRsn> contains one of the following **AcknowledgementReason16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1636
Or}	Proprietary <Prtry>	[1..1]	±		1637

35.1.31.37.6.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: "AcknowledgementReason5Code" on page 1766

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.

35.1.31.37.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.37.7 PendingReason <PdgRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction has a pending status.

PendingReason <PdgRsn> contains one of the following **PendingReason47Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1638
Or}	Proprietary <Prtry>	[1..1]	±		1641

35.1.31.37.7.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: "PendingReason8Code" on page 1821

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.

35.1.31.37.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.37.8 FailingReason <FIngRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

FailingReason <FIngRsn> contains one of the following **FailingReason15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1642
Or}	Proprietary <Prtry>	[1..1]	±		1645

35.1.31.37.8.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Datatype: "FailingReason1Code" on page 1788

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.

35.1.31.37.8.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.37.9 PendingProcessingReason <PdgPrcgRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction has a pending processing status.

PendingProcessingReason <PdgPrcgRsn> contains one of the following **PendingProcessingReason13Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1645
Or}	Proprietary <Prtry>	[1..1]	±		1646

35.1.31.37.9.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: "[PendingProcessingReason1Code](#)" on page 1808

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.

35.1.31.37.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.37.10 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction/request has a rejected status.

RejectionReason <RjctnRsn> contains one of the following **RejectionReason34Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1647
Or}	Proprietary <Prtry>	[1..1]	±		1651

35.1.31.37.10.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "[RejectionReason39Code](#)" on page 1837

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.

35.1.31.37.10.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.37.11 RepairReason <RprRsn>*Presence:* [0..1]*Definition:* Specifies the reason why the instruction is in repair.**RepairReason <RprRsn>** contains one of the following **RepairReason18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1651
Or}	Proprietary <Prtry>	[1..1]	±		1653

35.1.31.37.11.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.*Datatype:* "[RepairReason6Code](#)" on page 1844

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.

35.1.31.37.11.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.37.12 PendingModificationReason <PdgModRsn>*Presence:* [0..1]*Definition:* Specifies the reason why the modification request is pending.**PendingModificationReason <PdgModRsn>** contains one of the following **PendingReason37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1654
Or}	Proprietary <Prtry>	[1..1]	±		1654

35.1.31.37.12.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason code why the instruction or request is pending.*Datatype:* "PendingReason6Code" on page 1820

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.

35.1.31.37.12.2 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.37.13 UnmatchedReason <UmtchdRsn>*Presence:* [0..1]*Definition:* Specifies the reason why the instruction has an unmatched status.**UnmatchedReason <UmtchdRsn>** contains one of the following **UnmatchedReason29Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1655
Or}	Proprietary <Prtry>	[1..1]	±		1657

35.1.31.37.13.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has an unmatched status.*Datatype:* "UnmatchedReason14Code" on page 1890

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.

35.1.31.37.13.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.38 FXCancellation4Choice

Definition: Choice of format for the forex cancellation information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1658
Or}	Proprietary <Prtry>	[1..1]	±		1658

35.1.31.38.1 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 1896):

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

35.1.31.38.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Forex cancellation information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.39 CancellationReason30Choice

Definition: Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1658
Or}	Proprietary <Prtry>	[1..1]	±		1659

35.1.31.39.1 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 1770

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.
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.

35.1.31.39.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.40 CancellationReason28Choice

Definition: Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1660
Or}	Proprietary <Prtry>	[1..1]	±		1660

35.1.31.40.1 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 1771

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
OTHR	Other	Other. See Narrative.

35.1.31.40.2 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.41 CancellationReason25Choice*Definition:* Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1660
Or}	Proprietary <Prtry>	[1..1]	±		1661

35.1.31.41.1 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 1772

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.

CodeName	Name	Definition
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.

35.1.31.41.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.42 ModificationProcessingStatus8Choice

Definition: Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1662
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1663
Or	Denied <Dnd>	[1..1]			1663
{Or	NoSpecifiedReason <NoSpctfdRsn>	[1..1]	CodeSet		1663
Or}	Reason <Rsn>	[1..*]			1663
	Code <Cd>	[1..1]			1664
{Or	Code <Cd>	[1..1]	CodeSet		1664
Or}	Proprietary <Prtry>	[1..1]	±		1665
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1665
Or	Rejected <Rjctd>	[1..1]	±		1665
Or	Repaired <Rprd>	[1..1]	±		1665
Or	Modified <Modfd>	[1..1]			1666
{Or	NoSpecifiedReason <NoSpctfdRsn>	[1..1]	CodeSet		1666
Or}	Reason <Rsn>	[0..*]			1666
	Code <Cd>	[1..1]			1667
{Or	Code <Cd>	[1..1]	CodeSet		1667
Or}	Proprietary <Prtry>	[1..1]	±		1667
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1668
Or}	Proprietary <Prtry>	[1..1]	±		1668

35.1.31.42.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "AcknowledgedAcceptedStatus30Choice" on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctfdRsn>	[1..1]	CodeSet		1746
Or}	Reason <Rsn>	[1..*]			1746
	Code <Cd>	[1..1]			1746
{Or	Code <Cd>	[1..1]	CodeSet		1747
Or}	Proprietary <Prtry>	[1..1]	±		1747
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1747

35.1.31.42.2 PendingProcessing <PdgPrcg>*Presence:* [1..1]*Definition:* Modification is pending processing.**PendingProcessing <PdgPrcg>** contains one of the following elements (see "[PendingProcessingStatus16Choice](#)" on page 1607 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1607
Or}	Reason <Rsn>	[1..*]			1607
	Code <Cd>	[1..1]			1608
{Or	Code <Cd>	[1..1]	CodeSet		1608
Or}	Proprietary <Prtry>	[1..1]	±		1609
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1609

35.1.31.42.3 Denied <Dnd>*Presence:* [1..1]*Definition:* Modification request will not be executed.**Denied <Dnd>** contains one of the following **DeniedStatus19Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1663
Or}	Reason <Rsn>	[1..*]			1663
	Code <Cd>	[1..1]			1664
{Or	Code <Cd>	[1..1]	CodeSet		1664
Or}	Proprietary <Prtry>	[1..1]	±		1665
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1665

35.1.31.42.3.1 NoSpecifiedReason <NoSpdfdRsn>*Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "[NoReasonCode](#)" on page 1806

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

35.1.31.42.3.2 Reason <Rsn>*Presence:* [1..*]*Definition:* Specifies the reason of the denied status.

Reason <Rsn> contains the following **DeniedReason17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1664
{Or	Code <Cd>	[1..1]	CodeSet		1664
Or}	Proprietary <Prtry>	[1..1]	±		1665
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1665

35.1.31.42.3.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request has a denied status.

Code <Cd> contains one of the following **DeniedReason24Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1664
Or}	Proprietary <Prtry>	[1..1]	±		1665

35.1.31.42.3.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Datatype: "DeniedReason6Code" on page 1783

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.

35.1.31.42.3.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.42.3.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1902**35.1.31.42.4 Rejected <Rjctd>***Presence:* [1..1]*Definition:* Modification request has been rejected for further processing.**Rejected <Rjctd>** contains one of the following elements (see "[RejectionStatus24Choice](#)" on page 1597 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1597
Or}	Reason <Rsn>	[1..*]			1598
	Code <Cd>	[1..1]			1598
{Or	Code <Cd>	[1..1]	CodeSet		1598
Or}	Proprietary <Prtry>	[1..1]	±		1600
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1600

35.1.31.42.5 Repaired <Rprd>*Presence:* [1..1]*Definition:* Modification request is accepted but in repair.

Repaired <Rprd> contains one of the following elements (see "RepairStatus17Choice" on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1583
Or}	Reason <Rsn>	[1..*]			1583
	Code <Cd>	[1..1]			1584
{Or	Code <Cd>	[1..1]	CodeSet		1584
Or}	Proprietary <Prtry>	[1..1]	±		1585
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1586

35.1.31.42.6 Modified <Modfd>

Presence: [1..1]

Definition: Instruction has been modified.

Modified <Modfd> contains one of the following **ModificationStatus5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1666
Or}	Reason <Rsn>	[0..*]			1666
	Code <Cd>	[1..1]			1667
{Or	Code <Cd>	[1..1]	CodeSet		1667
Or}	Proprietary <Prtry>	[1..1]	±		1667
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1668

35.1.31.42.6.1 NoSpecifiedReason <NoSpcdfRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.42.6.2 Reason <Rsn>

Presence: [0..*]

Definition: Specifies the reason of the modification status.

Reason <Rsn> contains the following **ModificationReason5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1667
{Or	Code <Cd>	[1..1]	CodeSet		1667
Or}	Proprietary <Prtry>	[1..1]	±		1667
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1668

35.1.31.42.6.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the transaction is modified.

Code <Cd> contains one of the following **ModificationReason5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1667
Or}	Proprietary <Prtry>	[1..1]	±		1667

35.1.31.42.6.2.1.1 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 1805

CodeName	Name	Definition
MDBY	ModifiedByYourself	Modification of a transaction by the account owner.
OTHR	Other	Other. See Narrative.

35.1.31.42.6.2.1.2 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 "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.42.6.2.2 AdditionalReasonInformation <AddtIRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "RestrictedFINXMax210Text" on page 1902**35.1.31.42.7 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason7" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

35.1.31.43 Status22Choice*Definition:* Choice of status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AffirmationStatus <AffirmSts>	[1..1]	±		1670
Or	AllocationStatus <AllcnSts>	[1..1]			1670
{Or	Code <Cd>	[1..1]	CodeSet		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670
Or	RepoCallRequestStatus <RepoCallReqSts>	[1..1]	±		1671
Or	CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>	[1..1]			1671
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1672
Or	CorporateActionEventStage <CorpActnEvtStag>	[1..1]			1672
{Or	Code <Cd>	[1..1]	CodeSet		1672
Or}	Proprietary <Prtry>	[1..1]	±		1673
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		1673
Or	InstructionProcessingStatus <InstrPrcgSts>	[1..1]			1673
{Or	Code <Cd>	[1..1]	CodeSet		1673
Or}	Proprietary <Prtry>	[1..1]	±		1675
Or	MatchingStatus <MtchgSts>	[1..1]	±		1675
Or	RegistrationProcessingStatus <RegnPrcgSts>	[1..1]			1676
{Or	Code <Cd>	[1..1]	CodeSet		1676
Or}	Proprietary <Prtry>	[1..1]	±		1676
Or	ResponseStatus <RspnSts>	[1..1]	±		1676
Or	ReplacementProcessingStatus <RplcmntPrcgSts>	[1..1]			1677
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1678
Or	CancellationProcessingStatus <CxlPrcgSts>	[1..1]			1678
{Or	Code <Cd>	[1..1]	CodeSet		1678
Or}	Proprietary <Prtry>	[1..1]	±		1679
Or	SettlementStatus <SttlmSts>	[1..1]	±		1679
Or}	SettlementConditionModificationStatus <SttlmCondModSts>	[1..1]			1679
{Or	Code <Cd>	[1..1]	CodeSet		1679
Or}	Proprietary <Prtry>	[1..1]	±		1680

Constraints

- **StatusRule**

If a specific Status is requested, then it must be in line with the statuses available for the message type requested.

35.1.31.43.1 AffirmationStatus <AffirmSts>

Presence: [1..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see "**AffirmationStatus9Choice**" on page 1729 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1729
Or}	Proprietary <Prtry>	[1..1]	±		1730

35.1.31.43.2 AllocationStatus <AllcnSts>

Presence: [1..1]

Definition: Provides the status of allocation of collateral to cover the instruction.

AllocationStatus <AllcnSts> contains one of the following **AllocationSatus4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1670
Or}	Proprietary <Prtry>	[1..1]	±		1670

35.1.31.43.2.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of allocation of collateral to cover the instruction.

Datatype: "**AllocationStatus1Code**" on page 1768

CodeName	Name	Definition
AOLF	FullyAllocated	Instruction has been fully covered by collateral.
AOLP	PartiallyAllocated	Instruction has been partially covered by collateral.

35.1.31.43.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of allocation of collateral to cover the instruction.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.43.3 RepoCallRequestStatus <RepoCallReqSts>

Presence: [1..1]

Definition: Provides the status of the repurchase agreement call request.

RepoCallRequestStatus <RepoCallReqSts> contains one of the following elements (see "[RepoCallRequestStatus10Choice](#)" on page 1680 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1680
Or}	Proprietary <Prtry>	[1..1]	±		1680

35.1.31.43.4 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 **CorporateActionEventProcessingStatus4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1672

35.1.31.43.4.1 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 1772

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).

35.1.31.43.4.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.43.5 CorporateActionEventStage <CorpActnEvtStag>*Presence:* [1..1]*Definition:* Stage in the corporate action event life cycle.**CorporateActionEventStage <CorpActnEvtStag>** contains one of the following **CorporateActionEventStage4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1672
Or}	Proprietary <Prtry>	[1..1]	±		1673

35.1.31.43.5.1 Code <Cd>*Presence:* [1..1]*Definition:* Corporate action event stage expressed as an ISO 20022 code.*Datatype:* "[CorporateActionEventStage2Code](#)" on page 1773

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.

35.1.31.43.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Corporate action event stage expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.43.6 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 "[MatchingStatus28Choice](#)" on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1740
Or}	Proprietary <Prtry>	[1..1]	±		1740

35.1.31.43.7 InstructionProcessingStatus <InstrPrcgSts>

Presence: [1..1]

Definition: Provides the status of an instruction.

InstructionProcessingStatus <InstrPrcgSts> contains one of the following **InstructionProcessingStatus26Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1673
Or}	Proprietary <Prtry>	[1..1]	±		1675

35.1.31.43.7.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of an instruction.

Datatype: "[InstructionProcessingStatus1Code](#)" on page 1798

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.

35.1.31.43.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of an instruction.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.43.8 MatchingStatus <MtchgSts>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "[MatchingStatus28Choice](#)" on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1740
Or}	Proprietary <Prtry>	[1..1]	±		1740

35.1.31.43.9 RegistrationProcessingStatus <RegnPrpgSts>

Presence: [1..1]

Definition: Provides the status of the registration processing.

RegistrationProcessingStatus <RegnPrpgSts> contains one of the following **RegistrationProcessingStatus4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1676
Or}	Proprietary <Prtry>	[1..1]	±		1676

35.1.31.43.9.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the registration processing.

Datatype: "RegistrationProcessingStatus1Code" on page 1828

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Registration has been acknowledged/accepted by the issuer/registrar.
REJT	Rejected	Registration has been rejected by the issuer/registrar.

35.1.31.43.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the registration processing.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.43.10 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 elements (see "[ResponseStatus7Choice](#)" on page 1629 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1629
Or}	Proprietary <Prtry>	[1..1]	±		1630

35.1.31.43.11 ReplacementProcessingStatus <RplcmntPrcgSts>

Presence: [1..1]

Definition: Provides the processing status of the replacement request.

ReplacementProcessingStatus <RplcmntPrcgSts> contains one of the following **ReplacementProcessingStatus9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1678

35.1.31.43.11.1 Code <Cd>

Presence: [1..1]

Definition: Provides the processing status of the replacement request.

Datatype: "[ReplacementProcessingStatus1Code](#)" on page 1846

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.

35.1.31.43.11.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Provides the processing status of the replacement request.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.43.12 CancellationProcessingStatus <CxIPrcgSts>*Presence:* [1..1]*Definition:* Provides the status of a cancellation request.**CancellationProcessingStatus <CxIPrcgSts>** contains one of the following **CancellationProcessingStatus8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1678
Or}	Proprietary <Prtry>	[1..1]	±		1679

35.1.31.43.12.1 Code <Cd>*Presence:* [1..1]*Definition:* Provides the status of a cancellation request.*Datatype:* "[CancellationProcessingStatus1Code](#)" on page 1769

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.

35.1.31.43.12.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of a cancellation request.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.43.13 SettlementStatus <SttlmSts>

Presence: [1..1]

Definition: Provides the status of settlement of a transaction.

SettlementStatus <SttlmSts> contains one of the following elements (see "[SettlementStatus25Choice](#)" on page 1686 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1686
Or}	Proprietary <Prtry>	[1..1]	±		1686

35.1.31.43.14 SettlementConditionModificationStatus <SttlmCondModSts>

Presence: [1..1]

Definition: Provides the status of a securities settlement condition modification request.

SettlementConditionModificationStatus <SttlmCondModSts> contains one of the following **SettlementConditionModificationStatus4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1679
Or}	Proprietary <Prtry>	[1..1]	±		1680

35.1.31.43.14.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the securities settlement condition modification request.

Datatype: "[SettlementConditionModificationStatus1Code](#)" on page 1872

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.

35.1.31.43.14.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the securities settlement condition modification request.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchemeNm>	[0..1]	Text		1225

35.1.31.44 RepoCallRequestStatus10Choice

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		1680
Or}	Proprietary <Prtry>	[1..1]	±		1680

35.1.31.44.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the repurchase agreement call request.

Datatype: "[RepoCallRequestStatus1Code](#)" on page 1847

CodeName	Name	Definition
CACK	AcknowledgedAccepted	Repurchase agreement call request is acknowledged/accepted.
DEND	Denied	Repurchase agreement call request is denied.

35.1.31.44.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the repurchase agreement call request.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.45 RepoCallRequestStatus9Choice

Definition: Choice of format for the repurchase agreement call acknowledgement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]			1681
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1682
Or}	Reason <Rsn>	[1..*]			1682
	Code <Cd>	[1..1]			1682
{Or	Code <Cd>	[1..1]	CodeSet		1683
Or}	Proprietary <Prtry>	[1..1]	±		1683
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1683
Or	Denied <Dnd>	[1..1]			1683
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1684
Or}	Reason <Rsn>	[1..*]			1684
	Code <Cd>	[1..1]			1684
{Or	Code <Cd>	[1..1]	CodeSet		1685
Or}	Proprietary <Prtry>	[1..1]	±		1685
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1685
Or}	Proprietary <Prtry>	[1..1]	±		1685

35.1.31.45.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following **AcknowledgedAcceptedStatus27Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1682
Or}	Reason <Rsn>	[1..*]			1682
	Code <Cd>	[1..1]			1682
{Or	Code <Cd>	[1..1]	CodeSet		1683
Or}	Proprietary <Prtry>	[1..1]	±		1683
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1683

35.1.31.45.1.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.45.1.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1682
{Or	Code <Cd>	[1..1]	CodeSet		1683
Or}	Proprietary <Prtry>	[1..1]	±		1683
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1683

35.1.31.45.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Code <Cd> contains one of the following **AcknowledgementReason18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1683
Or}	Proprietary <Prtry>	[1..1]	±		1683

35.1.31.45.1.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.*Datatype:* "RepoCallAcknowledgementReason2Code" on page 1847

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.

35.1.31.45.1.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.45.1.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "RestrictedFINXMax210Text" on page 1902**35.1.31.45.2 Denied <Dnd>***Presence:* [1..1]*Definition:* Instruction/Request will not be executed.

Denied <Dnd> contains one of the following **DeniedStatus18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1684
Or}	Reason <Rsn>	[1..*]			1684
	Code <Cd>	[1..1]			1684
{Or	Code <Cd>	[1..1]	CodeSet		1685
Or}	Proprietary <Prtry>	[1..1]	±		1685
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1685

35.1.31.45.2.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.45.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the denied status.

Reason <Rsn> contains the following **DeniedReason13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1684
{Or	Code <Cd>	[1..1]	CodeSet		1685
Or}	Proprietary <Prtry>	[1..1]	±		1685
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1685

35.1.31.45.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request has a denied status.

Code <Cd> contains one of the following **DeniedReason18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1685
Or}	Proprietary <Prtry>	[1..1]	±		1685

35.1.31.45.2.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.*Datatype:* "DeniedReason3Code" on page 1782

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.

35.1.31.45.2.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.45.2.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "RestrictedFINXMax210Text" on page 1902**35.1.31.45.3 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason7](#)" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

35.1.31.46 SettlementStatus25Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1686
Or}	Proprietary <Prtry>	[1..1]	±		1686

35.1.31.46.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of settlement of an instruction/financial instrument movement.

Datatype: "SecuritiesSettlementStatus2Code" on page 1857

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.

35.1.31.46.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of settlement of an instruction/financial instrument movement.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.47 SettlementStatus22Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1687
Or	Failing <FIng>	[1..1]			1687
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1688
Or}	Reason <Rsn>	[1..*]			1688
	Code <Cd>	[1..1]			1688
{Or	Code <Cd>	[1..1]	CodeSet		1689
Or}	Proprietary <Prtry>	[1..1]	±		1692
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1692
Or}	Proprietary <Prtry>	[1..1]	±		1692

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.

35.1.31.47.1 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 "[PendingStatus50Choice](#)" on page 1567 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1568
Or}	Reason <Rsn>	[1..*]			1568
	Code <Cd>	[1..1]			1568
{Or	Code <Cd>	[1..1]	CodeSet		1568
Or}	Proprietary <Prtry>	[1..1]	±		1572
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1572

35.1.31.47.2 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 **FailingStatus12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1688
Or}	Reason <Rsn>	[1..*]			1688
	Code <Cd>	[1..1]			1688
{Or	Code <Cd>	[1..1]	CodeSet		1689
Or}	Proprietary <Prtry>	[1..1]	±		1692
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1692

35.1.31.47.2.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.47.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following **FailingReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1688
{Or	Code <Cd>	[1..1]	CodeSet		1689
Or}	Proprietary <Prtry>	[1..1]	±		1692
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1692

35.1.31.47.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing status.

Code <Cd> contains one of the following **FailingReason11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1689
Or}	Proprietary <Prtry>	[1..1]	±		1692

35.1.31.47.2.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a failing settlement status.*Datatype:* "FailingReason2Code" on page 1791

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.

35.1.31.47.2.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.47.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.47.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason7](#)" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

35.1.31.48 SettlementStatus21Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1693
Or	Failing <FIng>	[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]	±		1698
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1698
Or}	Proprietary <Prtry>	[1..1]	±		1698

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.

35.1.31.48.1 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 "[PendingStatus47Choice](#)" on page 1572 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1572
Or}	Reason <Rsn>	[1..*]			1573
	Code <Cd>	[1..1]			1573
{Or	Code <Cd>	[1..1]	CodeSet		1573
Or}	Proprietary <Prtry>	[1..1]	±		1576
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1576

35.1.31.48.2 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 **FailingStatus12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{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]	±		1698
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1698

35.1.31.48.2.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.48.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following **FailingReason10** 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]	±		1698
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1698

35.1.31.48.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing status.

Code <Cd> contains one of the following **FailingReason11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1698

35.1.31.48.2.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a failing settlement status.*Datatype:* "FailingReason2Code" on page 1791

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.

35.1.31.48.2.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.48.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.48.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason7](#)" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

35.1.31.49 SettlementStatus20Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1699
Or	Failing <FIng>	[1..1]			1699
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1700
Or}	Reason <Rsn>	[1..*]			1700
	Code <Cd>	[1..1]			1700
{Or	Code <Cd>	[1..1]	CodeSet		1701
Or}	Proprietary <Prtry>	[1..1]	±		1704
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1704
Or}	Proprietary <Prtry>	[1..1]	±		1704

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.

35.1.31.49.1 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 elements (see "[PendingStatus45Choice](#)" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1579
Or}	Reason <Rsn>	[1..*]			1579
	Code <Cd>	[1..1]			1579
{Or	Code <Cd>	[1..1]	CodeSet		1579
Or}	Proprietary <Prtry>	[1..1]	±		1582
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1583

35.1.31.49.2 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 **FailingStatus11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1700
Or}	Reason <Rsn>	[1..*]			1700
	Code <Cd>	[1..1]			1700
{Or	Code <Cd>	[1..1]	CodeSet		1701
Or}	Proprietary <Prtry>	[1..1]	±		1704
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1704

35.1.31.49.2.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.49.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following **FailingReason9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1700
{Or	Code <Cd>	[1..1]	CodeSet		1701
Or}	Proprietary <Prtry>	[1..1]	±		1704
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1704

35.1.31.49.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing status.

Code <Cd> contains one of the following **FailingReason10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1701
Or}	Proprietary <Prtry>	[1..1]	±		1704

35.1.31.49.2.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a failing settlement status.*Datatype:* "FailingReason3Code" on page 1794

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.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

35.1.31.49.2.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.49.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.49.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason7](#)" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

35.1.31.50 GeneratedReason6

Definition: Specifies the reason why the transaction was generated.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1705
{Or	Code <Cd>	[1..1]	CodeSet		1705
Or}	Proprietary <Prtry>	[1..1]	±		1705
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1706

35.1.31.50.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Code <Cd> contains one of the following **GeneratedReasons6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1705
Or}	Proprietary <Prtry>	[1..1]	±		1705

35.1.31.50.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Datatype: "GeneratedReason3Code" on page 1797

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.

35.1.31.50.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.50.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.51 MatchingDenied4Choice

Definition: Specifies the matching processing change requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1706
Or}	Proprietary <Prtry>	[1..1]	±		1706

35.1.31.51.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the execution of a matching denial process.

Datatype: "[MatchingProcess1Code](#)" on page 1805

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.

35.1.31.51.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the execution of a matching denial process.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.52 ProcessingStatus65Choice

Definition: Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1707
Or	Rejected <Rjctd>	[1..1]	±		1707
Or	Repair <Rpr>	[1..1]	±		1708
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1708
Or	Proprietary <Prtry>	[1..1]	±		1709
Or	Denied <Dnd>	[1..1]			1709
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1709
Or}	Reason <Rsn>	[1..*]			1710
	Code <Cd>	[1..1]			1710
{Or	Code <Cd>	[1..1]	CodeSet		1710
Or}	Proprietary <Prtry>	[1..1]	±		1711
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1711
Or}	Cancelled <Canc>	[1..1]	±		1711

35.1.31.52.1 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation is pending processing.

PendingCancellation <PdgCxl> contains one of the following elements (see "PendingStatus51Choice" on page 1566 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1566
Or}	Reason <Rsn>	[1..*]			1566
	Code <Cd>	[1..1]			1566
{Or	Code <Cd>	[1..1]	CodeSet		1567
Or}	Proprietary <Prtry>	[1..1]	±		1567
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1567

35.1.31.52.2 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see "[RejectionOrRepairStatus35Choice](#)" on page 1620 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1620
Or}	Reason <Rsn>	[1..*]			1621
	Code <Cd>	[1..1]			1621
{Or	Code <Cd>	[1..1]	CodeSet		1621
Or}	Proprietary <Prtry>	[1..1]	±		1622
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1622

35.1.31.52.3 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see "[RejectionOrRepairStatus34Choice](#)" on page 1622 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1622
Or}	Reason <Rsn>	[1..*]			1622
	Code <Cd>	[1..1]			1623
{Or	Code <Cd>	[1..1]	CodeSet		1623
Or}	Proprietary <Prtry>	[1..1]	±		1623
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1624

35.1.31.52.4 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "[AcknowledgedAcceptedStatus31Choice](#)" on page 1747 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1748
Or}	Reason <Rsn>	[1..*]			1748
	Code <Cd>	[1..1]			1748
{Or	Code <Cd>	[1..1]	CodeSet		1748
Or}	Proprietary <Prtry>	[1..1]	±		1749
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1749

35.1.31.52.5 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 "[ProprietaryStatusAndReason7](#)" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

35.1.31.52.6 Denied <Dnd>

Presence: [1..1]

Definition: Instruction/Request will not be executed.

Denied <Dnd> contains one of the following **DeniedStatus19Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1709
Or}	Reason <Rsn>	[1..*]			1710
	Code <Cd>	[1..1]			1710
{Or	Code <Cd>	[1..1]	CodeSet		1710
Or}	Proprietary <Prtry>	[1..1]	±		1711
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1711

35.1.31.52.6.1 NoSpecifiedReason <NoSpcdfRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1806

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

35.1.31.52.6.2 Reason <Rsn>*Presence:* [1..*]*Definition:* Specifies the reason of the denied status.**Reason <Rsn>** contains the following **DeniedReason17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1710
{Or	Code <Cd>	[1..1]	CodeSet		1710
Or}	Proprietary <Prtry>	[1..1]	±		1711
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1711

35.1.31.52.6.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the request has a denied status.**Code <Cd>** contains one of the following **DeniedReason24Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1710
Or}	Proprietary <Prtry>	[1..1]	±		1711

35.1.31.52.6.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.*Datatype:* "DeniedReason6Code" on page 1783

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.

CodeName	Name	Definition
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.

35.1.31.52.6.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.52.6.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.52.7 Cancelled <Canc>

Presence: [1..1]

Definition: Cancellation requested executed.

Cancelled <Canc> contains one of the following elements (see "[CancellationStatus20Choice](#)" on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1616
Or}	Reason <Rsn>	[1..*]			1617
	Code <Cd>	[1..1]	±		1617
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1617

35.1.31.53 ProcessingStatus64Choice

Definition: Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1712
Or	Rejected <Rjctd>	[1..1]	±		1712
Or}	Proprietary <Prtry>	[1..1]	±		1712

35.1.31.53.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "[AcknowledgedAcceptedStatus31Choice](#)" on page 1747 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1748
Or}	Reason <Rsn>	[1..*]			1748
	Code <Cd>	[1..1]			1748
{Or	Code <Cd>	[1..1]	CodeSet		1748
Or}	Proprietary <Prtry>	[1..1]	±		1749
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1749

35.1.31.53.2 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see "[RejectionOrRepairStatus37Choice](#)" on page 1618 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		1619
Or}	Proprietary <Prtry>	[1..1]	±		1620
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1620

35.1.31.53.3 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 "[ProprietaryStatusAndReason7](#)" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

35.1.31.54 ProcessingStatus62Choice

Definition: Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1713
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1713
Or	Repair <Rpr>	[1..1]	±		1714
Or	PendingCancellation <PdgCxl>	[1..1]	±		1714
Or	Proprietary <Prtry>	[1..1]	±		1715
Or}	CancellationRequested <CxlReqd>	[1..1]	±	C4	1715

35.1.31.54.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "[AcknowledgedAcceptedStatus25Choice](#)" on page 1749 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1749
Or}	Reason <Rsn>	[1..*]			1750
	Code <Cd>	[1..1]			1750
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1751
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1751

35.1.31.54.2 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see "PendingProcessingStatus15Choice" on page 1609 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1609
Or}	Reason <Rsn>	[1..*]			1609
	Code <Cd>	[1..1]			1610
{Or	Code <Cd>	[1..1]	CodeSet		1610
Or}	Proprietary <Prtry>	[1..1]	±		1611
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1612

35.1.31.54.3 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see "RepairStatus16Choice" on page 1586 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1586
Or}	Reason <Rsn>	[1..*]			1586
	Code <Cd>	[1..1]			1587
{Or	Code <Cd>	[1..1]	CodeSet		1587
Or}	Proprietary <Prtry>	[1..1]	±		1588
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1589

35.1.31.54.4 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 "PendingStatus46Choice" on page 1576 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1577
Or}	Reason <Rsn>	[1..*]			1577
	Code <Cd>	[1..1]			1577
{Or	Code <Cd>	[1..1]	CodeSet		1577
Or}	Proprietary <Prtry>	[1..1]	±		1578
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1578

35.1.31.54.5 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 "ProprietaryStatusAndReason7" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

35.1.31.54.6 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 "ProprietaryReason5" on page 1564 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1564
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1565

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

35.1.31.55 ProcessingStatus61Choice

Definition: Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1716
Or	Rejected <Rjctd>	[1..1]	±		1716
Or	Repair <Rpr>	[1..1]	±		1717
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1717
Or	Proprietary <Prtry>	[1..1]	±		1718
Or	Denied <Dnd>	[1..1]			1718
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1718
Or}	Reason <Rsn>	[1..*]			1719
	Code <Cd>	[1..1]			1719
{Or	Code <Cd>	[1..1]	CodeSet		1719
Or}	Proprietary <Prtry>	[1..1]	±		1720
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1720
Or}	Cancelled <Canc>	[1..1]	±		1720

35.1.31.55.1 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: The cancellation is pending processing.

PendingCancellation <PdgCxl> contains one of the following elements (see "PendingStatus51Choice" on page 1566 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1566
Or}	Reason <Rsn>	[1..*]			1566
	Code <Cd>	[1..1]			1566
{Or	Code <Cd>	[1..1]	CodeSet		1567
Or}	Proprietary <Prtry>	[1..1]	±		1567
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1567

35.1.31.55.2 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see "[RejectionOrRepairStatus35Choice](#)" on page 1620 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1620
Or}	Reason <Rsn>	[1..*]			1621
	Code <Cd>	[1..1]			1621
{Or	Code <Cd>	[1..1]	CodeSet		1621
Or}	Proprietary <Prtry>	[1..1]	±		1622
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1622

35.1.31.55.3 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see "[RejectionOrRepairStatus34Choice](#)" on page 1622 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1622
Or}	Reason <Rsn>	[1..*]			1622
	Code <Cd>	[1..1]			1623
{Or	Code <Cd>	[1..1]	CodeSet		1623
Or}	Proprietary <Prtry>	[1..1]	±		1623
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1624

35.1.31.55.4 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "[AcknowledgedAcceptedStatus31Choice](#)" on page 1747 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1748
Or}	Reason <Rsn>	[1..*]			1748
	Code <Cd>	[1..1]			1748
{Or	Code <Cd>	[1..1]	CodeSet		1748
Or}	Proprietary <Prtry>	[1..1]	±		1749
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1749

35.1.31.55.5 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 "[ProprietaryStatusAndReason7](#)" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

35.1.31.55.6 Denied <Dnd>

Presence: [1..1]

Definition: Instruction/Request will not be executed.

Denied <Dnd> contains one of the following **DeniedStatus21Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1718
Or}	Reason <Rsn>	[1..*]			1719
	Code <Cd>	[1..1]			1719
{Or	Code <Cd>	[1..1]	CodeSet		1719
Or}	Proprietary <Prtry>	[1..1]	±		1720
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1720

35.1.31.55.6.1 NoSpecifiedReason <NoSpcdfRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1806

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

35.1.31.55.6.2 Reason <Rsn>*Presence:* [1..*]*Definition:* Specifies the reason of the denied status.**Reason <Rsn>** contains the following **DeniedReason16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1719
{Or	Code <Cd>	[1..1]	CodeSet		1719
Or}	Proprietary <Prtry>	[1..1]	±		1720
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1720

35.1.31.55.6.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the request has a denied status.**Code <Cd>** contains one of the following **DeniedReason21Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1719
Or}	Proprietary <Prtry>	[1..1]	±		1720

35.1.31.55.6.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.*Datatype:* "DeniedReason4Code" on page 1782

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.

CodeName	Name	Definition
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.

35.1.31.55.6.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.55.6.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.55.7 Cancelled <Canc>

Presence: [1..1]

Definition: Cancellation requested executed.

Cancelled <Canc> contains one of the following elements (see "[CancellationStatus20Choice](#)" on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1616
Or}	Reason <Rsn>	[1..*]			1617
	Code <Cd>	[1..1]	±		1617
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1617

35.1.31.56 ProcessingStatus58Choice

Definition: Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1721
Or	Rejected <Rjctd>	[1..1]	±		1721
Or	Completed <Cmpltd>	[1..1]	±	C4	1722
Or	Denied <Dnd>	[1..1]			1722
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1723
Or}	Reason <Rsn>	[1..*]			1723
	Code <Cd>	[1..1]			1723
{Or	Code <Cd>	[1..1]	CodeSet		1724
Or}	Proprietary <Prtry>	[1..1]	±		1724
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1724
Or	Pending <Pdg>	[1..1]	±		1724
Or}	Proprietary <Prtry>	[1..1]	±		1725

35.1.31.56.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Request has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "AcknowledgedAcceptedStatus25Choice" on page 1749 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1749
Or}	Reason <Rsn>	[1..*]			1750
	Code <Cd>	[1..1]			1750
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1751
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1751

35.1.31.56.2 Rejected <Rjctd>

Presence: [1..1]

Definition: Modification Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see "[RejectionOrRepairStatus34Choice](#)" on page 1622 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1622
Or}	Reason <Rsn>	[1..*]			1622
	Code <Cd>	[1..1]			1623
{Or	Code <Cd>	[1..1]	CodeSet		1623
Or}	Proprietary <Prtry>	[1..1]	±		1623
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1624

35.1.31.56.3 Completed <Cmpltd>

Presence: [1..1]

Definition: Modification request was completed.

Impacted by: C4 "AdditionalReasonInformationRule"

Completed <Cmpltd> contains the following elements (see "[ProprietaryReason5](#)" on page 1564 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1564
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1565

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

35.1.31.56.4 Denied <Dnd>

Presence: [1..1]

Definition: Modification request will not be executed.

Denied <Dnd> contains one of the following **DeniedStatus19Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1723
Or}	Reason <Rsn>	[1..*]			1723
	Code <Cd>	[1..1]			1723
{Or	Code <Cd>	[1..1]	CodeSet		1724
Or}	Proprietary <Prtry>	[1..1]	±		1724
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1724

35.1.31.56.4.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.56.4.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the denied status.

Reason <Rsn> contains the following **DeniedReason17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1723
{Or	Code <Cd>	[1..1]	CodeSet		1724
Or}	Proprietary <Prtry>	[1..1]	±		1724
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1724

35.1.31.56.4.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request has a denied status.

Code <Cd> contains one of the following **DeniedReason24Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1724
Or}	Proprietary <Prtry>	[1..1]	±		1724

35.1.31.56.4.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.*Datatype:* "DeniedReason6Code" on page 1783

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.

35.1.31.56.4.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.56.4.2.2 AdditionalReasonInformation <AddtIRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "RestrictedFINXMax210Text" on page 1902**35.1.31.56.5 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 "[PendingStatus46Choice](#)" on page 1576 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1577
Or}	Reason <Rsn>	[1..*]			1577
	Code <Cd>	[1..1]			1577
{Or	Code <Cd>	[1..1]	CodeSet		1577
Or}	Proprietary <Prtry>	[1..1]	±		1578
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1578

35.1.31.56.6 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 "[ProprietaryStatusAndReason7](#)" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

35.1.31.57 ProcessingStatus57Choice

Definition: Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1725
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1726
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1726
Or	Rejected <Rjctd>	[1..1]	±		1727
Or	Repair <Rpr>	[1..1]	±		1727
Or	Cancelled <Canc>	[1..1]	±		1728
Or	Proprietary <Prtry>	[1..1]	±		1728
Or	CancellationRequested <CxlReqd>	[1..1]	±	C4	1728
Or}	ModificationRequested <ModReqd>	[1..1]	±	C4	1729

35.1.31.57.1 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 "PendingStatus46Choice" on page 1576 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1577
Or}	Reason <Rsn>	[1..*]			1577
	Code <Cd>	[1..1]			1577
{Or	Code <Cd>	[1..1]	CodeSet		1577
Or}	Proprietary <Prtry>	[1..1]	±		1578
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1578

35.1.31.57.2 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "AcknowledgedAcceptedStatus25Choice" on page 1749 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1749
Or}	Reason <Rsn>	[1..*]			1750
	Code <Cd>	[1..1]			1750
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1751
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1751

35.1.31.57.3 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see "PendingProcessingStatus14Choice" on page 1612 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1612
Or}	Reason <Rsn>	[1..*]			1612
	Code <Cd>	[1..1]			1613
{Or	Code <Cd>	[1..1]	CodeSet		1613
Or}	Proprietary <Prtry>	[1..1]	±		1614
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1614

35.1.31.57.4 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see "RejectionStatus22Choice" on page 1603 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1604
Or}	Reason <Rsn>	[1..*]			1604
	Code <Cd>	[1..1]			1604
{Or	Code <Cd>	[1..1]	CodeSet		1604
Or}	Proprietary <Prtry>	[1..1]	±		1606
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1607

35.1.31.57.5 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see "[RepairStatus15Choice](#)" on page 1589 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1589
Or}	Reason <Rsn>	[1..*]			1589
	Code <Cd>	[1..1]			1590
{Or	Code <Cd>	[1..1]	CodeSet		1590
Or}	Proprietary <Prtry>	[1..1]	±		1592
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1592

35.1.31.57.6 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 elements (see "[CancellationStatus18Choice](#)" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1617
Or}	Reason <Rsn>	[1..*]			1618
	Code <Cd>	[1..1]	±		1618
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1618

35.1.31.57.7 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 "[ProprietaryStatusAndReason7](#)" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

35.1.31.57.8 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 "ProprietaryReason5" on page 1564 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1564
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1565

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

35.1.31.57.9 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 "ProprietaryReason5" on page 1564 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1564
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1565

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

35.1.31.58 AffirmationStatus9Choice

Definition: Choice of format for the affirmation status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1729
Or}	Proprietary <Prtry>	[1..1]	±		1730

35.1.31.58.1 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 1768

CodeName	Name	Definition
AFFI	Affirmed	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

35.1.31.58.2 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 "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.59 MatchingStatus29Choice

Definition: Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1730
Or	Unmatched <Umtchd>	[1..1]			1731
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1731
Or}	Reason <Rsn>	[1..*]			1731
	Code <Cd>	[1..1]			1732
{Or	Code <Cd>	[1..1]	CodeSet		1732
Or}	Proprietary <Prtry>	[1..1]	±		1734
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1734
Or}	Proprietary <Prtry>	[1..1]	±		1735

35.1.31.59.1 Matched <Mtchd>

Presence: [1..1]

Definition: Status is matched.

Impacted by: C4 "AdditionalReasonInformationRule"

Matched <Mtchd> contains the following elements (see ["ProprietaryReason5"](#) on page 1564 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1564
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1565

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

35.1.31.59.2 Unmatched <Umtchd>

Presence: [1..1]

Definition: Status is unmatched.

Unmatched <Umtchd> contains one of the following **UnmatchedStatus19Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1731
Or}	Reason <Rsn>	[1..*]			1731
	Code <Cd>	[1..1]			1732
{Or	Code <Cd>	[1..1]	CodeSet		1732
Or}	Proprietary <Prtry>	[1..1]	±		1734
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1734

35.1.31.59.2.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: ["NoReasonCode"](#) on page 1806

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

35.1.31.59.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the unmatched status.

Reason <Rsn> contains the following **UnmatchedReason18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1732
{Or	Code <Cd>	[1..1]	CodeSet		1732
Or}	Proprietary <Prtry>	[1..1]	±		1734
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1734

35.1.31.59.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Code <Cd> contains one of the following **UnmatchedReason25Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1732
Or}	Proprietary <Prtry>	[1..1]	±		1734

35.1.31.59.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Datatype: "UnmatchedReason13Code" on page 1888

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.

35.1.31.59.2.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.59.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.59.3 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Proprietary status.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason7](#)" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

35.1.31.60 MatchingStatus32Choice*Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1735
Or	Unmatched <Umtchd>	[1..1]			1736
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1736
Or}	Reason <Rsn>	[1..*]			1736
	Code <Cd>	[1..1]			1736
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1739
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1739
Or}	Proprietary <Prtry>	[1..1]	±		1739

35.1.31.60.1 Matched <Mtchd>*Presence:* [1..1]*Definition:* Status is matched.*Impacted by:* C4 "[AdditionalReasonInformationRule](#)"

Matched <Mtchd> contains the following elements (see "[ProprietaryReason5](#)" on page 1564 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1564
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1565

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

35.1.31.60.2 Unmatched <Umtchd>

Presence: [1..1]

Definition: Status is unmatched.

Unmatched <Umtchd> contains one of the following **UnmatchedStatus21Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1736
Or}	Reason <Rsn>	[1..*]			1736
	Code <Cd>	[1..1]			1736
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1739
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1739

35.1.31.60.2.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.60.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the unmatched status.

Reason <Rsn> contains the following **UnmatchedReason20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1736
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1739
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1739

35.1.31.60.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Code <Cd> contains one of the following **UnmatchedReason27Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1739

35.1.31.60.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Datatype: "UnmatchedReason11Code" on page 1884

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.

CodeName	Name	Definition
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 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.).

CodeName	Name	Definition
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.

35.1.31.60.2.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.60.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.60.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason7](#)" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

35.1.31.61 MatchingStatus28Choice

Definition: Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1740
Or}	Proprietary <Prtry>	[1..1]	±		1740

35.1.31.61.1 Code <Cd>*Presence:* [1..1]*Definition:* Provides the matching status of the instruction.*Datatype:* "MatchingStatus1Code" on page 1805

CodeName	Name	Definition
MACH	Matched	Instruction has been matched.
NMAT	Unmatched	Instruction has not been matched.

35.1.31.61.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Provides the matching status of the instruction.

Proprietary <Prtry> contains the following elements (see "GenericIdentification47" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.62 MatchingStatus30Choice*Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1740
Or	Unmatched <Umtchd>	[1..1]			1741
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1741
Or}	Reason <Rsn>	[1..*]			1741
	Code <Cd>	[1..1]			1742
{Or	Code <Cd>	[1..1]	CodeSet		1742
Or}	Proprietary <Prtry>	[1..1]	±		1744
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1744
Or}	Proprietary <Prtry>	[1..1]	±		1744

35.1.31.62.1 Matched <Mtchd>*Presence:* [1..1]*Definition:* Status is matched.*Impacted by:* C4 "AdditionalReasonInformationRule"

Matched <Mtchd> contains the following elements (see ["ProprietaryReason5"](#) on page 1564 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1564
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1565

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

35.1.31.62.2 Unmatched <Umtchd>

Presence: [1..1]

Definition: Status is unmatched.

Unmatched <Umtchd> contains one of the following **UnmatchedStatus20Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1741
Or}	Reason <Rsn>	[1..*]			1741
	Code <Cd>	[1..1]			1742
{Or	Code <Cd>	[1..1]	CodeSet		1742
Or}	Proprietary <Prtry>	[1..1]	±		1744
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1744

35.1.31.62.2.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: ["NoReasonCode"](#) on page 1806

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

35.1.31.62.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the unmatched status.

Reason <Rsn> contains the following **UnmatchedReason19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1742
{Or	Code <Cd>	[1..1]	CodeSet		1742
Or}	Proprietary <Prtry>	[1..1]	±		1744
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1744

35.1.31.62.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Code <Cd> contains one of the following **UnmatchedReason26Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1742
Or}	Proprietary <Prtry>	[1..1]	±		1744

35.1.31.62.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Datatype: "UnmatchedReason12Code" on page 1886

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.

35.1.31.62.2.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.62.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.62.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason7](#)" on page 1615 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1615
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1616

35.1.31.63 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]	±		1745
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1745

35.1.31.63.1 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 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1224
	SchemeName <SchmeNm>	[0..1]	Text		1224

35.1.31.63.2 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 1565 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1565
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1565

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

35.1.31.64 AcknowledgedAcceptedStatus30Choice

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		1746
Or}	Reason <Rsn>	[1..*]			1746
	Code <Cd>	[1..1]			1746
{Or	Code <Cd>	[1..1]	CodeSet		1747
Or}	Proprietary <Prtry>	[1..1]	±		1747
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1747

35.1.31.64.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.64.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1746
{Or	Code <Cd>	[1..1]	CodeSet		1747
Or}	Proprietary <Prtry>	[1..1]	±		1747
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1747

35.1.31.64.2.1 Code <Cd>

Presence: [1..1]

Definition: Choice of format for the acknowledgement reason.

Code <Cd> contains one of the following **AcknowledgementReason21Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1747
Or}	Proprietary <Prtry>	[1..1]	±		1747

35.1.31.64.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: "AcknowledgementReason6Code" on page 1767

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.

35.1.31.64.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.64.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "RestrictedFINXMax210Text" on page 1902

35.1.31.65 AcknowledgedAcceptedStatus31Choice

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		1748
Or}	Reason <Rsn>	[1..*]			1748
	Code <Cd>	[1..1]			1748
{Or	Code <Cd>	[1..1]	CodeSet		1748
Or}	Proprietary <Prtry>	[1..1]	±		1749
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1749

35.1.31.65.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.65.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1748
{Or	Code <Cd>	[1..1]	CodeSet		1748
Or}	Proprietary <Prtry>	[1..1]	±		1749
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1749

35.1.31.65.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following **AcknowledgementReason22Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1748
Or}	Proprietary <Prtry>	[1..1]	±		1749

35.1.31.65.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: "AcknowledgementReason3Code" on page 1766

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.

35.1.31.65.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.65.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "RestrictedFINXMax210Text" on page 1902

35.1.31.66 AcknowledgedAcceptedStatus25Choice

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		1749
Or}	Reason <Rsn>	[1..*]			1750
	Code <Cd>	[1..1]			1750
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1751
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1751

35.1.31.66.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1806

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

35.1.31.66.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1750
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1751
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1751

35.1.31.66.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following **AcknowledgementReason16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1751

35.1.31.66.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: "AcknowledgementReason5Code" on page 1766

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.

CodeName	Name	Definition
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.

35.1.31.66.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.31.66.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[RestrictedFINXMax210Text](#)" on page 1902

35.1.31.67 PendingStatus20Choice

Definition: Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Forwarded <Fwdd>	[1..1]	±		1751
Or}	UnderInvestigation <UdrInvstgtn>	[1..1]	±		1752

35.1.31.67.1 Forwarded <Fwdd>

Presence: [1..1]

Definition: Allegement is forwarded.

Forwarded <Fwdd> contains the following elements (see "[NoSpecifiedReason1](#)" on page 1550 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1550

35.1.31.67.2 UnderInvestigation <UdrInvstgtn>

Presence: [1..1]

Definition: Allegement is under investigation.

UnderInvestigation <UdrInvstgtn> contains the following elements (see "[NoSpecifiedReason1](#)" on page 1550 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1550

35.1.32 Transaction Type

35.1.32.1 SettlementTransactionCondition26Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1752
Or}	Proprietary <Prtry>	[1..1]	±		1753

35.1.32.1.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "[SettlementTransactionCondition4Code](#)" on page 1875

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.

CodeName	Name	Definition
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.

35.1.32.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.32.2 TradeTransactionCondition6Choice

Definition: Choice of format for the trade transaction condition.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1753
Or}	Proprietary <Prtry>	[1..1]	±		1754

35.1.32.2.1 Code <Cd>

Presence: [1..1]

Definition: Trade conditions expressed as an ISO 20022 code.

Datatype: "[TradeTransactionCondition4Code](#)" on page 1880

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.

CodeName	Name	Definition
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.
BCPD	DeliverCountryIncorporation	Place of delivery, in country of incorporation when unset (UK specific).

35.1.32.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.32.3 TransactionActivity4Choice

Definition: Choice of format for the transaction activity identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1755
Or}	Proprietary <Prtry>	[1..1]	±		1755

35.1.32.3.1 Code <Cd>

Presence: [1..1]

Definition: Transaction type expressed as an ISO 20022 code.

Datatype: "[TransactionActivity1Code](#)" on page 1881

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.

35.1.32.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.32.4 SettlementTransactionCondition22Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1756
Or}	Proprietary <Prtry>	[1..1]	±		1757

35.1.32.4.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "SettlementTransactionCondition6Code" on page 1876

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.

35.1.32.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.32.5 SettlementTransactionCondition28Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1757
Or}	Proprietary <Prtry>	[1..1]	±		1759

35.1.32.5.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "[SettlementTransactionCondition10Code](#)" on page 1873

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).
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.

CodeName	Name	Definition
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.

35.1.32.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.32.6 SettlementTransactionCondition29Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1759
Or}	Proprietary <Prtry>	[1..1]	±		1760

35.1.32.6.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "[SettlementTransactionCondition8Code](#)" on page 1877

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.

CodeName	Name	Definition
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).
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.
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.

35.1.32.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

35.1.32.7 SettlementTransactionCondition21Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1761
Or}	Proprietary <Prtry>	[1..1]	±		1762

35.1.32.7.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "[SettlementTransactionCondition3Code](#)" on page 1874

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

CodeName	Name	Definition
		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.

35.1.32.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification47](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1224
	Issuer <Issr>	[1..1]	Text		1225
	SchemeName <SchmeNm>	[0..1]	Text		1225

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 1767

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 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 1768

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.

35.2.1.3 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

35.2.1.4 RestrictedFINActiveCurrencyAndAmount

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 1767

Format

minInclusive	0
totalDigits	14
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.

35.2.1.5 RestrictedFINActiveOrHistoricCurrencyAnd13DecimalAmount

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 1768

Format

minInclusive	0
totalDigits	14
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.

35.2.1.6 RestrictedFINActiveOrHistoricCurrencyAndAmount

Definition: 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 1768

Format

minInclusive	0
totalDigits	14
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.

35.2.1.7 RestrictedFINImpliedCurrencyAndAmount

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	14
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.
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.

CodeName	Name	Definition
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 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.

35.2.2.8 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.

35.2.2.9 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.

35.2.2.10 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.
YBOR	Automatic	Automatic borrowing should take place.

35.2.2.11 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.

35.2.2.12 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.

35.2.2.13 CancellationProcessingStatus1Code

Definition: Specifies the status of a cancellation request.

Type: CodeSet

CodeName	Name	Definition
CAND	CancellationCompleted	Cancellation has been completed.

CodeName	Name	Definition
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.

35.2.2.14 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.

CodeName	Name	Definition
CREG	CancelledByIssuerRegistrar	Transaction has been cancelled by the issuer/registrar.

35.2.2.15 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 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.

35.2.2.16 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.

35.2.2.17 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.
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.

35.2.2.18 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.

35.2.2.19 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.

CodeName	Name	Definition
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).

35.2.2.20 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).
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.

35.2.2.21 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

CodeName	Name	Definition
		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 (RHD). 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 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

CodeName	Name	Definition
		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.
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

CodeName	Name	Definition
		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.
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

CodeName	Name	Definition
		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, 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

CodeName	Name	Definition
		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.
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

CodeName	Name	Definition
		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 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.

35.2.2.22 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.

35.2.2.23 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.
CPMD	CounterpartyModification	Specifies that the response is related to the modification request of the counterparty.

35.2.2.24 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).

35.2.2.25 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.

35.2.2.26 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.

35.2.2.27 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.

35.2.2.28 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.

35.2.2.29 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).

35.2.2.30 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.

CodeName	Name	Definition
PARD	PartialReturn	Portion of the original transaction quantity was returned by the receiver.

35.2.2.31 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.

35.2.2.32 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.

35.2.2.33 DeniedReason6Code

Definition: Specifies the denied reason.

Type: CodeSet

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.

35.2.2.34 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.

CodeName	Name	Definition
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.

35.2.2.35 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.

35.2.2.36 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.

35.2.2.37 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.

CodeName	Name	Definition
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.

35.2.2.38 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.

35.2.2.39 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.

CodeName	Name	Definition
ONDE	OnDemand	Event takes place on demand.

35.2.2.40 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.

CodeName	Name	Definition
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.
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.

35.2.2.41 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.

Type: CodeSet

Format

minLength	1
maxLength	4

35.2.2.42 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.

Type: CodeSet

Format

minLength	1
maxLength	4

35.2.2.43 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.
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.

35.2.2.44 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.

CodeName	Name	Definition
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.
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.
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.

35.2.2.45 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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

35.2.2.46 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.

35.2.2.47 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.
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.

35.2.2.48 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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
MPRC	ModificationRequested	Modification request from the counterparty is awaiting for your modification request or your consent.

35.2.2.49 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

CodeName	Name	Definition
		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 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

CodeName	Name	Definition
		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 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

CodeName	Name	Definition
		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.

35.2.2.50 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

CodeName	Name	Definition
		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.

35.2.2.51 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".

35.2.2.52 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.

35.2.2.53 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.

35.2.2.54 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.

35.2.2.55 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.

35.2.2.56 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.

35.2.2.57 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.

35.2.2.58 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.

35.2.2.59 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.

35.2.2.60 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.

35.2.2.61 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.

35.2.2.62 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.

35.2.2.63 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.
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.

35.2.2.64 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.

CodeName	Name	Definition
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.

35.2.2.65 PartialSettlement2Code

Definition: Information about partial settlement.

Type: CodeSet

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.

35.2.2.66 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.

35.2.2.67 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.

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.
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.

35.2.2.68 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.

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.

35.2.2.69 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.
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.

35.2.2.70 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.

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.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

35.2.2.71 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.

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	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.

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.

35.2.2.72 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.

CodeName	Name	Definition
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.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement 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.
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.
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.

35.2.2.73 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.

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.

35.2.2.74 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.

35.2.2.75 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.

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.
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.
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.

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.
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
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.
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.

35.2.2.76 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.
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.

35.2.2.77 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.

35.2.2.78 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.

35.2.2.79 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.

35.2.2.80 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.

35.2.2.81 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.

35.2.2.82 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.

35.2.2.83 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.

35.2.2.84 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.

35.2.2.85 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.

35.2.2.86 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.

CodeName	Name	Definition
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.

35.2.2.87 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.

35.2.2.88 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.

35.2.2.89 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.
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.

35.2.2.90 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.

CodeName	Name	Definition
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.

35.2.2.91 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.

CodeName	Name	Definition
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.

35.2.2.92 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.

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.
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.

CodeName	Name	Definition
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.

35.2.2.93 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.

35.2.2.94 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.

CodeName	Name	Definition
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.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.

CodeName	Name	Definition
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.

35.2.2.95 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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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.

35.2.2.96 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

CodeName	Name	Definition
		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.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
CASH	CashAccount	Unrecognised or invalid cash account.

CodeName	Name	Definition
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.
BUSE	TypeOfOrderRejection	Unrecognised or invalid type of order.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.

CodeName	Name	Definition
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.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

35.2.2.97 RejectionReason55Code

Definition: Specifies the reason the instruction/cancellation request has a rejected status.

Type: CodeSet

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.

35.2.2.98 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.

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.
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.

35.2.2.99 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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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.

35.2.2.100 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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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.

35.2.2.101 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.

CodeName	Name	Definition
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.

35.2.2.102 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.

35.2.2.103 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.

35.2.2.104 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.

35.2.2.105 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.

35.2.2.106 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.

35.2.2.107 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.

35.2.2.108 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.
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.

35.2.2.109 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.

35.2.2.110 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.
SUBR	SubstitutionAccepted	Party A agrees with the return part of the substitution and accepts to wait for the proposal of the new collateral.

35.2.2.111 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.

35.2.2.112 SafekeepingPlace1Code

Definition: Specifies the type of place of safekeeping.

Type: CodeSet

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.

CodeName	Name	Definition
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.

35.2.2.113 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.

35.2.2.114 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.

35.2.2.115 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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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.

35.2.2.116 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.

CodeName	Name	Definition
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.
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.

35.2.2.117 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	QuasiIssued	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.

35.2.2.118 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.
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.

35.2.2.119 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.

35.2.2.120 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	NilPaid	Security is nil paid.
PART	PartiallyPaid	Security is partially paid.

35.2.2.121 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.

35.2.2.122 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.

35.2.2.123 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.

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.

35.2.2.124 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.

CodeName	Name	Definition
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.
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).

CodeName	Name	Definition
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.
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.

35.2.2.125 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).

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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.

35.2.2.126 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.

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.
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.

CodeName	Name	Definition
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.
REBL	Rebalancing	Relates to a rebalanced transaction.

35.2.2.127 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.

CodeName	Name	Definition
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.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).

CodeName	Name	Definition
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.

35.2.2.128 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 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

CodeName	Name	Definition
		(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.
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.

35.2.2.129 SecuritiesTransactionType5Code

Definition: Specifies underlying information regarding the type of transaction.

Type: CodeSet

CodeName	Name	Definition
TRAD	Trade	Relates to the settlement of a trade.

35.2.2.130 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.

35.2.2.131 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.

35.2.2.132 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.

35.2.2.133 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.

35.2.2.134 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.

35.2.2.135 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.

35.2.2.136 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.

35.2.2.137 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).

35.2.2.138 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.

35.2.2.139 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.

35.2.2.140 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.

35.2.2.141 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.

35.2.2.142 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.

35.2.2.143 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.

35.2.2.144 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.

35.2.2.145 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.

35.2.2.146 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.

35.2.2.147 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).

35.2.2.148 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.

35.2.2.149 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.

35.2.2.150 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.

35.2.2.151 TypeOfPrice14Code

Definition: Specifies the type of transaction price.

Type: CodeSet

CodeName	Name	Definition
AVER	Average	Price is an average execution price.

35.2.2.152 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.

35.2.2.153 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.

35.2.2.154 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.

35.2.2.155 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.

35.2.2.156 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

35.2.7.4 RestrictedFINDecimalNumber

Definition: Number of objects represented as a decimal number, for example, 0.75 or 45.6.

Type: Quantity

Format

totalDigits	14
fractionDigits	14

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}

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}

35.2.9.3 Exact4NumericText

Definition: Specifies a numeric string with an exact length of 4 digits.

Type: Text

Format

pattern [0-9]{4}

35.2.9.4 Exact5NumericText

Definition: Specifies a numeric string with an exact length of 5 digits.

Type: Text

Format

pattern [0-9]{5}

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}

35.2.9.6 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

35.2.9.7 Max210Text

Definition: Specifies a character string with a maximum length of 210 characters.

Type: Text

Format

minLength	1
maxLength	210

35.2.9.8 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

35.2.9.9 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

35.2.9.10 Max4AlphaNumericText

Definition: Specifies an alphanumeric string with a maximum length of 4 characters.

Type: Text

Format

minLength	1
maxLength	4
pattern	[a-zA-Z0-9]{1,4}

35.2.9.11 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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35.2.9.12 Max70Text

Definition: Specifies a character string with a maximum length of 70 characters.

Type: Text

Format

minLength	1
maxLength	70

35.2.9.13 RestrictedFINExact2Text

Definition: Specifies a character string with an exact length of 2 characters that must has a pattern XX|TS.

Type: Text

Format

length	2
pattern	XX TS

35.2.9.14 RestrictedFINMax16Text

Definition: Specifies a character string with a maximum length of 16 characters. It has a pattern `(([^/]+)/+)([^\r]*)` that disables the use of slash "/" at the beginning and end of line and double slash "//" within the line.

Type: Text

Format

minLength	1
maxLength	16
pattern	<code>(([^/]+)/+)([^\r]*)</code>

35.2.9.15 RestrictedFINMax23Text

Definition: Specifies a character string with a maximum length of 23 characters. It has a pattern `(([^/]+)/+)([^\r]*)` that disables the use of slash "/" at the beginning and end of line and double slash "//" within the line.

Type: Text

Format

minLength	1
maxLength	23
pattern	<code>(([^/]+)/+)([^\r]*)</code>

35.2.9.16 RestrictedFINMax30Text

Definition: Specifies a character string with a maximum length of 30 characters. It has a pattern `(([/]+/)+([/]+)|([/]*))` that disables the use of slash "/" at the beginning and end of line and double slash "//" within the line.

Type: Text

Format

minLength	1
maxLength	30
pattern	<code>(([/]+/)+([/]+) ([/]*))</code>

35.2.9.17 RestrictedFINMax35Text

Definition: Specifies a character string with a maximum length of 35 characters. It has a pattern `(([/]+/)+([/]+)|([/]*))` that disables the use of slash "/" at the beginning and end of line and double slash "//" within the line.

Type: Text

Format

minLength	1
maxLength	35
pattern	<code>(([/]+/)+([/]+) ([/]*))</code>

35.2.9.18 RestrictedFINMax8Text

Definition: Specifies a character string with a maximum length of 8 characters. It has a pattern `(([/]+/)+([/]+)|([/]*))` that disables the use of slash "/" at the beginning and end of line and double slash "//" within the line.

Type: Text

Format

minLength	1
maxLength	8
pattern	<code>(([/]+/)+([/]+) ([/]*))</code>

35.2.9.19 RestrictedFINX2Max34Text

Definition: Specifies a character string with a maximum length of 34 characters limited to character set X, that is, a-z A-Z / - ? : () . , ' + .

Type: Text

Format

minLength	1
maxLength	34
pattern	<code>[0-9a-zA-Z\-\.\?:(\)\.,'\+]{1,34}</code>

35.2.9.20 RestrictedFINXMax140Text

Definition: Specifies a character string with a maximum length of 140 characters limited to character set X, that is, a-z A-Z / - ? : () . , ' + .

Type: Text

Format

minLength	1
maxLength	140
pattern	[0-9a-zA-Z\-\?:\(\)\.\\n\\r,\"+]{1,140}

35.2.9.21 RestrictedFINXMax16Text

Definition: Specifies a character string with a maximum length of 16 characters. It has a pattern that disables the use of characters that is not part of the character set X, that is, that is not a-z A-Z / - ? : () . , ' + , and disable the use of slash "/" at the beginning and end of line and double slash "/" within the line.

Type: Text

Format

minLength	1
maxLength	16
pattern	(([0-9a-zA-Z\-\?:\(\)\.\\n\\r,\"+]([0-9a-zA-Z\-\?:\(\)\.\\n\\r,\"+]*([0-9a-zA-Z\-\?:\(\)\.\\n\\r,\"+])?)*))

35.2.9.22 RestrictedFINXMax210Text

Definition: Specifies a character string with a maximum length of 210 characters limited to character set X, that is, a-z A-Z / - ? : () . , ' + .

Type: Text

Format

minLength	1
maxLength	210
pattern	[0-9a-zA-Z\-\?:\(\)\.\\n\\r,\"+]{1,210}

35.2.9.23 RestrictedFINXMax24Text

Definition: Specifies a character string with a maximum length of 24 characters. It has a pattern that disables the use of characters that is not part of the character set X, that is, that is not a-z A-Z / - ? : () . , ' + , and disable the use of slash "/" at the beginning and end of line and double slash "/" within the line.

Type: Text

Format

minLength	1
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maxLength	24
pattern	([0-9a-zA-Z\-\!\?:\(\)\.,'\+]([0-9a-zA-Z\-\!\?:\(\)\.,'\+])*([0-9a-zA-Z\-\!\?:\(\)\.,'\+])?*)

35.2.9.24 RestrictedFINXMax30Text

Definition: Specifies a character string with a maximum length of 30 characters. It has a pattern that disables the use of characters that is not part of the character set X, that is, that is not a-z A-Z / - ? : () . , ' + , and disable the use of slash "/" at the beginning and end of line and double slash "/" within the line.

Type: Text

Format

minLength	1
maxLength	30
pattern	<code>([0-9a-zA-Z\-\!\?:\(\)\.,\'+]([0-9a-zA-Z\-\!\?:\(\)\.,\'+])*(/[0-9a-zA-Z\-\!\?:\(\)\.,\'+])?)*</code>

35.2.9.25 RestrictedFINXMax31Text

Definition: Specifies a character string with a maximum length of 31 characters limited to character set X, that is, a-z A-Z / - ? : () . , ' + .

Type: Text

Format

minLength	1
maxLength	31
pattern	[0-9a-zA-Z\-\?:\(\)\.,\'+]{1,31}

35.2.9.26 RestrictedFINXMax34Text

Definition: Specifies a character string with a maximum length of 34 characters. It has a pattern that disables the use of characters that is not part of the character set X, that is, that is not a-z A-Z / - ? : () . , ' + , and disable the use of slash "/" at the beginning and end of line and double slash "/" within the line.

Type: Text

Format

minLength	1
maxLength	34
pattern	<code>([0-9a-zA-Z\-\!\?:\(\)\.,\'+]([0-9a-zA-Z\-\!\?:\(\)\.,\'+])*(/[0-9a-zA-Z\-\!\?:\(\)\.,\'+])?)*</code>

35.2.9.27 RestrictedFINXMax350Text

Definition: Specifies a character string with a maximum length of 350 characters limited to character set X, that is, a-z A-Z / - ? : () . , ' + .

Type: Text

Format

minLength	1
maxLength	350
pattern	[0-9a-zA-Z\\-\\?:\\(\\)\\.\\n\\r,\\'+]{1,350}

35.2.9.28 RestrictedFINXMax35Text

Definition: Specifies a character string with a maximum length of 35 characters limited to character set X, that is, a-z A-Z / - ? : () . , ' + .

Type: Text

Format

minLength	1
maxLength	35
pattern	[0-9a-zA-Z\\-\\?:\\(\\)\\.\\n\\r,\\'+]{1,35}

35.2.9.29 RestrictedFINXMax52Text

Definition: Specifies a character string with a maximum length of 52 characters limited to character set X, that is, a-z A-Z / - ? : () . , ' + .

Type: Text

Format

minLength	1
maxLength	52
pattern	[0-9a-zA-Z\\-\\?:\\(\\)\\.\\n\\r,\\'+]{1,52}

35.2.9.30 RestrictedFINXMax8Text

Definition: Specifies a character string with a maximum length of 8 characters limited to character set X, that is, a-z A-Z / - ? : () . , ' + .

Type: Text

Format

minLength	1
maxLength	8
pattern	[0-9a-zA-Z\\-\\?:\\(\\)\\.\\n\\r,\\'+]{1,8}