

ISO 20022

Settlement And Reconciliation - ISO - Maintenance 2020 - 2021

Message Definition Report - Part 2

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This document provides details of the Message Definitions for Settlement And Reconciliation - ISO - Maintenance 2020 - 2021.

February 2021

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1 Message Set Overview

Introduction

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

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
head.001.001.02 BusinessApplicationHeaderV02	<p>The Business Layer deals with Business Messages. The behaviour of the Business Messages is fully described by the Business Transaction and the structure of the Business Messages is fully described by the Message Definitions and related Message Rules, Rules and Market Practices. All of which are registered in the ISO 20022 Repository.</p> <p>A single new Business Message (with its accompanying business application header) is created - by the sending MessagingEndpoint - for each business event; that is each interaction in a Business Transaction. A Business Message adheres to the following principles:</p> <p>" A Business Message (and its business application header) must not contain information about the Message Transport System or the mechanics or mechanism of message sending, transportation, or receipt.</p> <p>" A Business Message must be comprehensible outside of the context of the Transport Message. That is the Business Message must not require knowledge of the Transport Message to be understood.</p> <p>" A Business Message may contain headers, footers, and envelopes that are meaningful for the business. When present, they are treated as any other message content, which means that they are considered part of the Message Definition of the Business Message and as such will be part of the ISO 20022 Repository.</p> <p>" A Business Message refers to Business Actors by their Name. Each instance of a Business Actor has one Name. The Business Actor must not be referred to in the Transport Layer.</p> <p>Specific usage of this BusinessMessageHeader may be defined by the relevant SEG.</p>
semt.002.001.10 SecuritiesBalanceCustodyReportV10	<p>An account servicer sends a SecuritiesBalanceCustodyReport to an account owner to provide, at a moment in time, the quantity and identification of the financial instruments that the account servicer holds for the account owner.</p> <p>The account servicer/owner relationship may be:</p>

MessageDefinition	Definition
	<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.003.001.10 SecuritiesBalanceAccountingReportV10	<p>An account servicer sends a SecuritiesBalanceAccountingReport to an account owner to provide, at a moment in time, valuations of the portfolio together with details of each financial instrument holding.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - 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.013.001.05 IntraPositionMovementInstructionV05	<p>An account owner sends a IntraPositionMovementInstruction to an account servicer to instruct the movement of securities within its holding from one sub-balance to another, for example, blocking of securities.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> - 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.014.001.06 IntraPositionMovementStatusAdviceV06	<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

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.015.001.08 IntraPositionMovementConfirmationV08	<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.016.001.08 IntraPositionMovementPostingReportV08	<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> <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.017.001.11 SecuritiesTransactionPostingReportV11	<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.

MessageDefinition	Definition
semt.018.001.12 SecuritiesTransactionPendingReportV12	<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.019.001.09 SecuritiesSettlementTransactionAllegementReportV09	<p>An account servicer sends a SecuritiesSettlementTransactionAllegementReport to an account owner to provide, at a specified time, the status and details of pending settlement allegations, for all or selected securities in a specified safekeeping account.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - 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.020.001.06 SecuritiesMessageCancellationAdviceV06	<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.021.001.07 SecuritiesStatementQueryV07	<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>

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.
semt.022.001.04 SecuritiesSettlementTransactionAuditTrailReportV04	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.
sese.020.001.06 SecuritiesTransactionCancellationRequestV06	<p>An account owner sends a SecuritiesTransactionCancellationRequest to an account servicer to request the cancellation of a securities transaction.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> - 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.
sese.021.001.05 SecuritiesTransactionStatusQueryV05	<p>An account owner sends a SecuritiesTransactionStatusQuery to an account servicer to request a status on a securities transaction.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> - a global custodian which has an account with a local custodian, or

MessageDefinition	Definition
	<ul style="list-style-type: none"> - 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.022.001.05 SecuritiesStatusOrStatementQueryStatusAdviceV05</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.
<p>sese.023.001.10 SecuritiesSettlementTransactionInstructionV10</p>	<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.

MessageDefinition	Definition
sese.024.001.11 SecuritiesSettlementTransactionStatusAdviceV11	<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.025.001.10 SecuritiesSettlementTransactionConfirmationV10	<p>An account servicer sends a SecuritiesSettlementTransactionConfirmation to an account owner to confirm the partial or full delivery or receipt of financial instruments, free or against of payment, physically or by book-entry.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - 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.026.001.09 SecuritiesSettlementTransactionReversalAdviceV09	<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.

MessageDefinition	Definition
sese.027.001.06 SecuritiesTransactionCancellationRequestStatusAdviceV06	<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.028.001.09 SecuritiesSettlementTransactionAllegationNotificationV09	<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 - a custodian acting on behalf of an investment management institution or a broker/dealer.
sese.029.001.05 SecuritiesSettlementAllegationRemovalAdviceV05	<p>An account servicer sends a SecuritiesSettlementAllegationRemovalAdvice 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.030.001.08 SecuritiesSettlementConditionsModificationRequestV08	<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>

MessageDefinition	Definition
	<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.031.001.08 SecuritiesSettlementConditionModificationStatusAdviceV08	<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 - a custodian acting on behalf of an investment management institution or a broker/dealer.
sese.032.001.10 SecuritiesSettlementTransactionGenerationNotificationV10	<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.033.001.10	<p>An account owner sends a SecuritiesFinancingInstruction to a securities financing</p>

MessageDefinition	Definition
SecuritiesFinancingInstructionV10	<p>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.034.001.08 SecuritiesFinancingStatusAdviceV08	<p>An securities financing transaction account servicer sends a SecuritiesFinancingStatusAdvice to an account owner to advise the status of a securities financing transaction previously instructed by the account owner.</p> <p>The status advice may be sent as a response to the request of the account owner or not.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> - 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.
sese.035.001.10 SecuritiesFinancingConfirmationV10	<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>

MessageDefinition	Definition
	<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.036.001.07 SecuritiesFinancingModificationInstructionV07</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> <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.
<p>sese.037.001.06 PortfolioTransferNotificationV06</p>	<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</p>

MessageDefinition	Definition
	management institution, a broker/dealer or a retail client.
sese.038.001.08 SecuritiesSettlementTransactionModificationRequestV08	<p>The SecuritiesSettlementTransactionModificationRequest 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.039.001.05 SecuritiesSettlementTransactionModificationRequestStatusAdviceV05	<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 - an custodian acting as an accounting and/or settlement agent.

MessageDefinition	Definition
<p>sese.040.001.03 SecuritiesSettlementTransactionCounterpartyResponseV03</p>	<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 known 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 **head.001.001.02 BusinessApplicationHeaderV02**

2.1 **MessageDefinition Functionality**

The Business Layer deals with Business Messages. The behaviour of the Business Messages is fully described by the Business Transaction and the structure of the Business Messages is fully described by the Message Definitions and related Message Rules, Rules and Market Practices. All of which are registered in the ISO 20022 Repository.

A single new Business Message (with its accompanying business application header) is created - by the sending MessagingEndpoint - for each business event; that is each interaction in a Business Transaction. A Business Message adheres to the following principles:

" A Business Message (and its business application header) must not contain information about the Message Transport System or the mechanics or mechanism of message sending, transportation, or receipt.

" A Business Message must be comprehensible outside of the context of the Transport Message. That is the Business Message must not require knowledge of the Transport Message to be understood.

" A Business Message may contain headers, footers, and envelopes that are meaningful for the business. When present, they are treated as any other message content, which means that they are considered part of the Message Definition of the Business Message and as such will be part of the ISO 20022 Repository.

" A Business Message refers to Business Actors by their Name. Each instance of a Business Actor has one Name. The Business Actor must not be referred to in the Transport Layer.

Specific usage of this BusinessMessageHeader may be defined by the relevant SEG.

Outline

The BusinessApplicationHeaderV02 MessageDefinition is composed of 14 MessageBuildingBlocks:

A. CharSet

Contains the character set of the text-based elements used in the Business Message.

B. From

The sending MessagingEndpoint that has created this Business Message for the receiving MessagingEndpoint that will process this Business Message.

Note the sending MessagingEndpoint might be different from the sending address potentially contained in the transport header (as defined in the transport layer).

C. To

The MessagingEndpoint designated by the sending MessagingEndpoint to be the recipient who will ultimately process this Business Message.

Note the receiving MessagingEndpoint might be different from the receiving address potentially contained in the transport header (as defined in the transport layer).

D. BusinessMessageIdentifier

Unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message.

E. MessageDefinitionIdentifier

Contains the MessageIdentifier that defines the BusinessMessage.

It must contain a MessageIdentifier published on the ISO 20022 website.

example camt.001.001.03.

F. BusinessService

Specifies the business service agreed between the two MessagingEndpoints under which rules this Business Message is exchanged.

To be used when there is a choice of processing services or processing service levels.

Example: E&I.

G. MarketPractice

Specifies the market practice to which the message conforms. The market practices are a set of rules agreed between parties that restricts the usage of the messages in order to achieve better STP (Straight Through Processing) rates.

A market practice specification may also extend the underlying message specification by using extensions or supplementary data of this underlying message.

H. CreationDate

Date and time when this Business Message (header) was created.

I. BusinessProcessingDate

Processing date and time indicated by the sender for the receiver of the business message. This date may be different from the date and time provided in the CreationDate.

Usage: Market practice or bilateral agreement should specify how this element should be used.

J. CopyDuplicate

Indicates whether the message is a Copy, a Duplicate or a copy of a duplicate of a previously sent ISO 20022 Message.

K. PossibleDuplicate

Flag indicating if the Business Message exchanged between the MessagingEndpoints is possibly a duplicate.

If the receiving MessagingEndpoint did not receive the original, then this Business Message should be processed as if it were the original.

If the receiving MessagingEndpoint did receive the original, then it should perform necessary actions to avoid processing this Business Message again.

This will guarantee business idempotent behaviour.

NOTE: this is named "PossResend" in FIX - this is an application level resend not a network level retransmission.

L. Priority

Relative indication of the processing precedence of the message over a (set of) Business Messages with assigned priorities.

M. Signature

Contains the digital signature of the Business Entity authorised to sign this Business Message.

N. Related

Specifies the Business Application Header(s) of the Business Message(s) to which this Business Message relates.

Can be used when replying to a query; can also be used when canceling or amending.

2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <AppHdr>	[1..1]		C5	
	CharacterSet <CharSet>	[0..1]	CodeSet	C6	25
	From <Fr>	[1..1]			25
{Or	OrganisationIdentification <OrgId>	[1..1]	±		25
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		26
	To <To>	[1..1]			26
{Or	OrganisationIdentification <OrgId>	[1..1]	±		26
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		26
	BusinessMessageIdentifier <BizMsgIdr>	[1..1]	Text		27
	MessageDefinitionIdentifier <MsgDefIdr>	[1..1]	Text		27
	BusinessService <BizSvc>	[0..1]	Text		27
	MarketPractice <MktPrctc>	[0..1]			27
	Registry <Regy>	[1..1]	Text		28
	Identification <Id>	[1..1]	Text		28
	CreationDate <CreDt>	[1..1]	DateTime		28
	BusinessProcessingDate <BizPrctgDt>	[0..1]	DateTime		28
	CopyDuplicate <CpyDplct>	[0..1]	CodeSet		28
	PossibleDuplicate <PssblDplct>	[0..1]	Indicator		29
	Priority <Prty>	[0..1]	CodeSet	C7	29
	Signature <Sgntr>	[0..1]	(External Schema)		30
	Related <Rltd>	[0..*]			30
	CharacterSet <CharSet>	[0..1]	CodeSet	C6	31
	From <Fr>	[1..1]			31
{Or	OrganisationIdentification <OrgId>	[1..1]	±		31
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		31
	To <To>	[1..1]			32
{Or	OrganisationIdentification <OrgId>	[1..1]	±		32
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		32
	BusinessMessageIdentifier <BizMsgIdr>	[1..1]	Text		33
	MessageDefinitionIdentifier <MsgDefIdr>	[1..1]	Text		33

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	BusinessService <BizSvc>	[0..1]	Text		33
	CreationDate <CreDt>	[1..1]	DateTime		33
	CopyDuplicate <CpyDplct>	[0..1]	CodeSet		33
	PossibleDuplicate <PssblDplct>	[0..1]	Indicator		34
	Priority <Prty>	[0..1]	CodeSet	C7	34
	Signature <Sgntr>	[0..1]	(External Schema)		35

2.3 Constraints

C1 AnyBIC

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

C2 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.

C3 Country

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

C4 OnlySignatureElement

The XML Signature namespace ("http://www.w3.org/2000/09/xmldsig#") allows for different XML elements to be root elements. This means the user has to choose amongst these global elements which one to use as the root element. Only the XML element Signature is allowed.

C5 RelatedPresentWhenCopyDupl

Related MUST contain the relevant BusinessMessageHeader elements of the BusinessMessage to which this BusinessMessage relates.

If CopyDuplicate is present, then Related MUST be present.

```
On Condition
  /CopyDuplicate is present
Following Must be True
  /Related[1] Must be present
```

This constraint is defined at the MessageDefinition level.

C6 ValidationByTable

C7 ValidationByTable

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 CharacterSet <CharSet>

Presence: [0..1]

Definition: Contains the character set of the text-based elements used in the Business Message.

Impacted by: C6 "ValidationByTable"

Datatype: "UnicodeChartsCode" on page 1982

Constraints

- **ValidationByTable**

2.4.2 From <Fr>

Presence: [1..1]

Definition: The sending MessagingEndpoint that has created this Business Message for the receiving MessagingEndpoint that will process this Business Message.

Note the sending MessagingEndpoint might be different from the sending address potentially contained in the transport header (as defined in the transport layer).

From <Fr> contains one of the following **Party44Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification <OrgId>	[1..1]	±		25
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		26

2.4.2.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see "PartyIdentification135" on page 1529 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1529
	PostalAddress <PstlAdr>	[0..1]	±		1529
	Identification <Id>	[0..1]	±		1530
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C12	1530
	ContactDetails <CtctDtls>	[0..1]	±		1531

2.4.2.2 FinancialInstitutionIdentification <FIld>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIld> contains the following elements (see "[BranchAndFinancialInstitutionIdentification6](#)" on page 1308 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1308
	BranchIdentification <BrnchId>	[0..1]	±		1309

2.4.3 To <To>

Presence: [1..1]

Definition: The MessagingEndpoint designated by the sending MessagingEndpoint to be the recipient who will ultimately process this Business Message.

Note the receiving MessagingEndpoint might be different from the receiving address potentially contained in the transport header (as defined in the transport layer).

To <To> contains one of the following **Party44Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification <OrgId>	[1..1]	±		26
Or}	FinancialInstitutionIdentification <FIld>	[1..1]	±		26

2.4.3.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see "[PartyIdentification135](#)" on page 1529 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1529
	PostalAddress <PstlAdr>	[0..1]	±		1529
	Identification <Id>	[0..1]	±		1530
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C12	1530
	ContactDetails <CtctDtls>	[0..1]	±		1531

2.4.3.2 FinancialInstitutionIdentification <FIld>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIId> contains the following elements (see "BranchAndFinancialInstitutionIdentification6" on page 1308 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1308
	BranchIdentification <BrnchId>	[0..1]	±		1309

2.4.4 BusinessMessageIdentifier <BizMsgIdr>

Presence: [1..1]

Definition: Unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message.

Datatype: "Max35Text" on page 1997

2.4.5 MessageDefinitionIdentifier <MsgDefIdr>

Presence: [1..1]

Definition: Contains the MessageIdentifier that defines the BusinessMessage.

It must contain a MessageIdentifier published on the ISO 20022 website.

example camt.001.001.03.

Datatype: "Max35Text" on page 1997

2.4.6 BusinessService <BizSvc>

Presence: [0..1]

Definition: Specifies the business service agreed between the two MessagingEndpoints under which rules this Business Message is exchanged.

To be used when there is a choice of processing services or processing service levels.

Example: E&I.

Datatype: "Max35Text" on page 1997

2.4.7 MarketPractice <MktPrctc>

Presence: [0..1]

Definition: Specifies the market practice to which the message conforms. The market practices are a set of rules agreed between parties that restricts the usage of the messages in order to achieve better STP (Straight Through Processing) rates.

A market practice specification may also extend the underlying message specification by using extensions or supplementary data of this underlying message.

MarketPractice <MktPrctc> contains the following **ImplementationSpecification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Registry <Regy>	[1..1]	Text		28
	Identification <Id>	[1..1]	Text		28

2.4.7.1 Registry <Regy>

Presence: [1..1]

Definition: Name of the implementation specification registry in which the implementation specification of the ISO 20022 message is maintained.

For example, "MyStandards".

Datatype: "Max350Text" on page 1997

2.4.7.2 Identification <Id>

Presence: [1..1]

Definition: Identifier which unambiguously identifies, within the implementation specification registry, the implementation specification to which the ISO 20022 message is compliant. This can be done via a URN. It can also contain a version number or date.

For instance, "2018-01-01 - Version 2" or "urn:uuid:6e8bc430-9c3a-11d9-9669-0800200c9a66".

Datatype: "Max2048Text" on page 1996

2.4.8 CreationDate <CreDt>

Presence: [1..1]

Definition: Date and time when this Business Message (header) was created.

Datatype: "ISODateTime" on page 1991

2.4.9 BusinessProcessingDate <BizPrcgDt>

Presence: [0..1]

Definition: Processing date and time indicated by the sender for the receiver of the business message. This date may be different from the date and time provided in the CreationDate.

Usage: Market practice or bilateral agreement should specify how this element should be used.

Datatype: "ISODateTime" on page 1991

2.4.10 CopyDuplicate <CpyDplct>

Presence: [0..1]

Definition: Indicates whether the message is a Copy, a Duplicate or a copy of a duplicate of a previously sent ISO 20022 Message.

Datatype: "CopyDuplicate1Code" on page 1858

CodeName	Name	Definition
CODU	CopyDuplicate	Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent.
COPY	Copy	Message is being sent as a copy to a party other than the account owner, for information purposes.
DUPL	Duplicate	Message is for information/confirmation purposes. It is a duplicate of a message previously sent.

2.4.11 PossibleDuplicate <PssbIDp1ct>

Presence: [0..1]

Definition: Flag indicating if the Business Message exchanged between the MessagingEndpoints is possibly a duplicate.

If the receiving MessagingEndpoint did not receive the original, then this Business Message should be processed as if it were the original.

If the receiving MessagingEndpoint did receive the original, then it should perform necessary actions to avoid processing this Business Message again.

This will guarantee business idempotent behaviour.

NOTE: this is named "PossResend" in FIX - this is an application level resend not a network level retransmission.

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 1993](#)):

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

2.4.12 Priority <Prty>

Presence: [0..1]

Definition: Relative indication of the processing precedence of the message over a (set of) Business Messages with assigned priorities.

Impacted by: [C7 "ValidationByTable"](#)

Datatype: ["BusinessMessagePriorityCode" on page 1855](#)

Constraints

- **ValidationByTable**

2.4.13 Signature <Sgntr>

Presence: [0..1]

Definition: Contains the digital signature of the Business Entity authorised to sign this Business Message.

Type: (External Schema)

The W3C XML Schema that specifies following standard signature:

XML Signature Syntax and Processing (Second Edition) W3C Recommendation 10 June 2008

<http://www.w3.org/TR/2008/REC-xmlsig-core-20080610/>.

2.4.14 Related <Rltd>

Presence: [0..*]

Definition: Specifies the Business Application Header(s) of the Business Message(s) to which this Business Message relates.

Can be used when replying to a query; can also be used when canceling or amending.

Related <Rltd> contains the following **BusinessApplicationHeader5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CharacterSet <CharSet>	[0..1]	CodeSet	C6	31
	From <Fr>	[1..1]			31
{Or	OrganisationIdentification <OrgId>	[1..1]	±		31
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		31
	To <To>	[1..1]			32
{Or	OrganisationIdentification <OrgId>	[1..1]	±		32
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		32
	BusinessMessageIdentifier <BizMsgIdr>	[1..1]	Text		33
	MessageDefinitionIdentifier <MsgDefIdr>	[1..1]	Text		33
	BusinessService <BizSvc>	[0..1]	Text		33
	CreationDate <CreDt>	[1..1]	DateTime		33
	CopyDuplicate <CpyDplct>	[0..1]	CodeSet		33
	PossibleDuplicate <PssblDplct>	[0..1]	Indicator		34
	Priority <Prty>	[0..1]	CodeSet	C7	34
	Signature <Sgntr>	[0..1]	(External Schema)		35

2.4.14.1 CharacterSet <CharSet>

Presence: [0..1]

Definition: Contains the character set of the text-based elements used in the Business Message.

Impacted by: C6 "ValidationByTable"

Datatype: "UnicodeChartsCode" on page 1982

Constraints

- **ValidationByTable**

2.4.14.2 From <Fr>

Presence: [1..1]

Definition: The sending MessagingEndpoint that has created this Business Message for the receiving MessagingEndpoint that will process this Business Message.

Note the sending MessagingEndpoint might be different from the sending address potentially contained in the transport header (as defined in the transport layer).

From <Fr> contains one of the following **Party44Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification <OrgId>	[1..1]	±		31
Or}	FinancialInstitutionIdentification <FIId>	[1..1]	±		31

2.4.14.2.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see "PartyIdentification135" on page 1529 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1529
	PostalAddress <PstlAdr>	[0..1]	±		1529
	Identification <Id>	[0..1]	±		1530
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C12	1530
	ContactDetails <CtctDtls>	[0..1]	±		1531

2.4.14.2.2 FinancialInstitutionIdentification <FIId>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIld> contains the following elements (see "[BranchAndFinancialInstitutionIdentification6](#)" on page 1308 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1308
	BranchIdentification <BrnchId>	[0..1]	±		1309

2.4.14.3 To <To>

Presence: [1..1]

Definition: The MessagingEndpoint designated by the sending MessagingEndpoint to be the recipient who will ultimately process this Business Message.

Note the receiving MessagingEndpoint might be different from the receiving address potentially contained in the transport header (as defined in the transport layer).

To <To> contains one of the following **Party44Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification <OrgId>	[1..1]	±		32
Or}	FinancialInstitutionIdentification <FIld>	[1..1]	±		32

2.4.14.3.1 OrganisationIdentification <OrgId>

Presence: [1..1]

Definition: Identification of a person or an organisation.

OrganisationIdentification <OrgId> contains the following elements (see "[PartyIdentification135](#)" on page 1529 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1529
	PostalAddress <PstlAdr>	[0..1]	±		1529
	Identification <Id>	[0..1]	±		1530
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C12	1530
	ContactDetails <CtctDtls>	[0..1]	±		1531

2.4.14.3.2 FinancialInstitutionIdentification <FIld>

Presence: [1..1]

Definition: Identification of a financial institution.

FinancialInstitutionIdentification <FIId> contains the following elements (see "BranchAndFinancialInstitutionIdentification6" on page 1308 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1308
	BranchIdentification <BrnchId>	[0..1]	±		1309

2.4.14.4 BusinessMessageIdentifier <BizMsgIdr>

Presence: [1..1]

Definition: Unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message.

Datatype: "Max35Text" on page 1997

2.4.14.5 MessageDefinitionIdentifier <MsgDefIdr>

Presence: [1..1]

Definition: Contains the MessageIdentifier that defines the BusinessMessage.

It must contain a MessageIdentifier published on the ISO 20022 website.

example camt.001.001.03.

Datatype: "Max35Text" on page 1997

2.4.14.6 BusinessService <BizSvc>

Presence: [0..1]

Definition: Specifies the business service agreed between the two MessagingEndpoints under which rules this Business Message is exchanged.

To be used when there is a choice of processing services or processing service levels.

Example: E&I.

Datatype: "Max35Text" on page 1997

2.4.14.7 CreationDate <CreDt>

Presence: [1..1]

Definition: Date and time when this Business Message (header) was created.

Note Times must be normalized, using the "Z" annotation.

Datatype: "ISODatetime" on page 1991

2.4.14.8 CopyDuplicate <CpyDplct>

Presence: [0..1]

Definition: Indicates whether the message is a Copy, a Duplicate or a copy of a duplicate of a previously sent ISO 20022 Message.

Datatype: "CopyDuplicate1Code" on page 1858

CodeName	Name	Definition
CODU	CopyDuplicate	Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent.
COPY	Copy	Message is being sent as a copy to a party other than the account owner, for information purposes.
DUPL	Duplicate	Message is for information/confirmation purposes. It is a duplicate of a message previously sent.

2.4.14.9 PossibleDuplicate <PssbIDplct>

Presence: [0..1]

Definition: Flag indicating if the Business Message exchanged between the MessagingEndpoints is possibly a duplicate.

If the receiving MessagingEndpoint did not receive the original, then this Business Message should be processed as if it were the original.

If the receiving MessagingEndpoint did receive the original, then it should perform necessary actions to avoid processing this Business Message again.

This will guarantee business idempotent behaviour.

NOTE: this is named "PossResend" in FIX - this is an application level resend not a network level retransmission.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 1993):

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

2.4.14.10 Priority <Prty>

Presence: [0..1]

Definition: Relative indication of the processing precedence of the message over a (set of) Business Messages with assigned priorities.

Impacted by: C7 "ValidationByTable"

Datatype: "BusinessMessagePriorityCode" on page 1855

Constraints

- **ValidationByTable**

2.4.14.11 Signature <Sgntr>

Presence: [0..1]

Definition: Contains the digital signature of the Business Entity authorised to sign this Business Message.

Type: (External Schema)

The W3C XML Schema that specifies following standard signature:

XML Signature Syntax and Processing (Second Edition) W3C Recommendation 10 June 2008

<http://www.w3.org/TR/2008/REC-xmlsig-core-20080610/>.

3 semt.002.001.10

SecuritiesBalanceCustodyReportV10

3.1 MessageDefinition Functionality

Scope

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

The account servicer/owner relationship may be:

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

Usage

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

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

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

The message may also be used to:

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

Outline

The SecuritiesBalanceCustodyReportV10 MessageDefinition is composed of 9 MessageBuildingBlocks:

A. Pagination

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

B. StatementGeneralDetails

Provides general information on the report.

C. AccountOwner

Party that legally owns the account.

D. AccountServicer

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

E. SafekeepingAccount

Account to or from which a securities entry is made.

F. IntermediaryInformation

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

G. BalanceForAccount

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

H. SubAccountDetails

Sub-account of the safekeeping or investment account.

I. AccountBaseCurrencyTotalAmounts

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

3.2 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]	±		45
	StatementGeneralDetails <StmntGnlDtls>	[1..1]		C27	45
	ReportNumber <RptNb>	[0..1]	±		46
	QueryReference <QryRef>	[0..1]	Text		46
	StatementIdentification <StmntId>	[0..1]	Text		46
	StatementDateTime <StmntDtTm>	[1..1]	±		46
	Frequency <Frqcy>	[1..1]	±		47
	UpdateType <UpdTp>	[1..1]	±		47
	StatementBasis <StmntBsis>	[1..1]	±		47
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		47
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		47
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		48
	AccountOwner <AcctOwnr>	[0..1]	±		48
	AccountServicer <AcctSvcr>	[0..1]	±		48
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		48
	IntermediaryInformation <IntrmyInf>	[0..10]			49
	Identification <Id>	[1..1]	±		49
	Role <Role>	[0..1]	±		49
	Account <Acct>	[0..1]	±		50
	BalanceForAccount <BalForAcct>	[0..*]		C10, C19, C20, C6	50
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	52
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C25	53
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		57
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		57

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AggregateBalance <AggtBal>	[1..1]	±		57
	AvailableBalance <AvlBlBal>	[0..1]	±		58
	NotAvailableBalance <NotAvlBlBal>	[0..1]	±		58
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C28	58
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		59
	PriceDetails <PricDtls>	[0..*]	±	C36	59
	ForeignExchangeDetails <FXDtls>	[0..*]	±		59
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		60
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	60
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	60
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		61
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C9, C31	61
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C18, C32	62
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C21, C7	63
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C28	64
	PlaceOfListing <PlcOfListg>	[0..1]	±		64
	Pledgee <Pldgee>	[0..1]	±	C26	64
	AggregateBalance <AggtBal>	[1..1]	±		65
	AvailableBalance <AvlBlBal>	[0..1]	±		65
	NotAvailableBalance <NotAvlBlBal>	[0..1]	±		66
	PriceDetails <PricDtls>	[0..*]	±	C36	66
	ForeignExchangeDetails <FXDtls>	[0..*]	±		66
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		67
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	67
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	67
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		68
	ExposureType <XpsrTp>	[0..1]	±		68
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C9, C31	69
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C18, C32	69
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		70
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		70

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C34	70
	SubAccountDetails <SubAcctDtls>	[0..*]		C3, C4, C33	70
	AccountOwner <AcctOwnr>	[0..1]	±		73
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		74
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		74
	BalanceForSubAccount <BalForSubAcct>	[0..*]		C10, C19, C20, C6	74
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	76
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C25	77
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		80
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		80
	AggregateBalance <AggtBal>	[1..1]	±		80
	AvailableBalance <AvlblBal>	[0..1]	±		81
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		81
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C28	81
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		82
	PriceDetails <PricDtls>	[0..*]	±	C36	82
	ForeignExchangeDetails <FXDtls>	[0..*]	±		82
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		83
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	83
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	83
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		84
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C31	84
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C18, C32	85
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C21, C7	86
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C28	87
	PlaceOfListing <PlcOfListg>	[0..1]	±		87
	Pledgee <Pldgee>	[0..1]	±	C26	87

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AggregateBalance <AggtBal>	[1..1]	±		88
	AvailableBalance <AvlBlBal>	[0..1]	±		88
	NotAvailableBalance <NotAvlBlBal>	[0..1]	±		89
	PriceDetails <PricDtls>	[0..*]	±	C36	89
	ForeignExchangeDetails <FXDtls>	[0..*]	±		89
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		90
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	90
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	90
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		91
	ExposureType <XpsrTp>	[0..1]	±		91
	BalanceBreakdown <BalBrkdw>	[0..*]	±	C9, C31	91
	AdditionalBalanceBreakdown <AddtlBalBrkdw>	[0..*]	±	C18, C32	92
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		93
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		93
	SupplementaryData <SplmtryData>	[0..*]	±	C34	93
	AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>	[0..1]		C35	93
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		94
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>	[1..1]	±		94
	TotalBookValueOfStatement <TtlBookValOfStmnt>	[0..1]	±		94
	TotalEligibleCollateralValue <TtlElgblCollVal>	[0..1]	±		95

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 AggregateBalanceGuideline

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

C8 AnyBIC

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

C9 AvailableWithNoStatusRule

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

C10 BalanceAtSafekeepingPlaceRule

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

C11 BalanceForAccountOrSubAccountDetailsRule

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

On Condition

/StatementGeneralDetails/ActivityIndicator is equal to value 'false'

Following Must be True

/SubAccountDetails[*] Must be absent

And /BalanceForAccount[*] Must be absent

This constraint is defined at the MessageDefinition level.

C12 BalanceForAccountReportingRule

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

On Condition

/StatementGeneralDetails/SubAccountIndicator is equal to value 'false'

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

Following Must be True

/SubAccountDetails[*] Must be absent

And /BalanceForAccount[*] Must be present

This constraint is defined at the MessageDefinition level.

C13 Country

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

C14 CurrencyAmount

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

Note: The decimal separator is a dot.

C15 DescriptionPresenceRule

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

C16 DescriptionUsageRule

Description must be used alone as the last resort.

C17 EligibleCollateralValueRule

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

C18 EligibleForCollateralPurposesRule

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

C19 FinancialInstrumentAttributesRule

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

C20 HoldingAdditionalDetailsRule

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

C21 HoldingAdditionalDetailsRule

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

C22 ISINGuideline

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

C23 ISINPresenceRule

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

C24 OtherIdentificationPresenceRule

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

C25 PlaceOfListingRule

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

C26 PledgeTypeAndIdentificationOrLEIRule

PledgeTypeAndIdentification must be present or LEI must be present.

C27 ReportNumberRule

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

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

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

C28 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C29 SecuritiesMarketPracticeGroupGuideline

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

These market practices are available on www.smpg.info.

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.

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 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1420
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1420

3.4.2 StatementGeneralDetails <StmtGnlDtls>

Presence: [1..1]

Definition: Provides general information on the report.

Impacted by: C27 "ReportNumberRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		46
	QueryReference <QryRef>	[0..1]	Text		46
	StatementIdentification <Stmtd>	[0..1]	Text		46
	StatementDateTime <StmtdtTm>	[1..1]	±		46
	Frequency <Frqcy>	[1..1]	±		47
	UpdateType <UpdTp>	[1..1]	±		47
	StatementBasis <StmtdBsis>	[1..1]	±		47
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		47
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		47
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		48

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 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1470
Or}	Long <Lng>	[1..1]	Text		1471

3.4.2.2 QueryReference <QryRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

3.4.2.3 StatementIdentification <Stmtd>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: "Max35Text" on page 1997

3.4.2.4 StatementDateTime <StmtdtTm>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <StmtdtTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

3.4.2.5 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "[Frequency22Choice](#)" on page 1351 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1351
Or}	Proprietary <Prtry>	[1..1]	±		1351

3.4.2.6 UpdateType <UpdTp>

Presence: [1..1]

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

UpdateType <UpdTp> contains one of the following elements (see "[UpdateType15Choice](#)" on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1460
Or}	Proprietary <Prtry>	[1..1]	±		1460

3.4.2.7 StatementBasis <StmtBsis>

Presence: [1..1]

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

StatementBasis <StmtBsis> contains one of the following elements (see "[StatementBasis7Choice](#)" on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1616
Or}	Proprietary <Prtry>	[1..1]	±		1617

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 1993):

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

3.4.2.9 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 1993):

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

3.4.2.10 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 1993):

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

3.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see ["PartyIdentification144"](#) on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

3.4.4 AccountServicer <AcctSvcr>

Presence: [0..1]

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

AccountServicer <AcctSvcr> contains the following elements (see ["PartyIdentification136"](#) on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1529

3.4.5 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount26](#)" on page 1215 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1215
	Type <Tp>	[0..1]	±		1215
	Name <Nm>	[0..1]	Text		1215
	Designation <Dsgnt>	[0..1]	Text		1216

3.4.6 IntermediaryInformation <IntrmyInf>

Presence: [0..10]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		49
	Role <Role>	[0..1]	±		49
	Account <Acct>	[0..1]	±		50

3.4.6.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identifier of the intermediary.

Identification <Id> contains the following elements (see "[PartyIdentification136](#)" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1529

3.4.6.2 Role <Role>

Presence: [0..1]

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

Role <Role> contains one of the following elements (see "[Role6Choice](#)" on page 1423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1423
Or	Proprietary <Prtry>	[1..1]	±		1424
Or}	Text <Txt>	[1..1]	Text		1424

3.4.6.3 Account <Acct>

Presence: [0..1]

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

Account <Acct> contains the following elements (see "[Account29](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1213
	AccountServicer <AcctSvcr>	[0..1]	±		1213

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	52
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C25	53
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		57
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		57
	AggregateBalance <AggtBal>	[1..1]	±		57
	AvailableBalance <AvlblBal>	[0..1]	±		58
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		58
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C28	58
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		59
	PriceDetails <PricDtls>	[0..*]	±	C36	59
	ForeignExchangeDetails <FXDtls>	[0..*]	±		59
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		60
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	60
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	60
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		61
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C31	61
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C18, C32	62
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C21, C7	63
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C28	64
	PlaceOfListing <PlcOfListg>	[0..1]	±		64
	Pledgee <Pldgee>	[0..1]	±	C26	64
	AggregateBalance <AggtBal>	[1..1]	±		65
	AvailableBalance <AvlblBal>	[0..1]	±		65
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		66
	PriceDetails <PricDtls>	[0..*]	±	C36	66
	ForeignExchangeDetails <FXDtls>	[0..*]	±		66
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		67

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	67
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	67
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		68
	ExposureType <XpsrTp>	[0..1]	±		68
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C31	69
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C18, C32	69
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		70
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		70
	SupplementaryData <SplmtryData>	[0..*]	±	C34	70

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.

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

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrlId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

3.4.7.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

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

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

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes91" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1330
	DayCountBasis <DayCntBsis>	[0..1]	±		1330
	RegistrationForm <RegnForm>	[0..1]			1330
{Or	Code <Cd>	[1..1]	CodeSet		1330
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentFrequency <PmtFrqcy>	[0..1]			1331
{Or	Code <Cd>	[1..1]	CodeSet		1331
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentStatus <PmtSts>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1332
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333
	ClassificationType <ClssfctnTp>	[0..1]	±		1333
	OptionStyle <OptnStyle>	[0..1]	±		1334
	OptionType <OptnTp>	[0..1]			1334
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1335
	CouponDate <CpnDt>	[0..1]	Date		1335
	ExpiryDate <XpryDt>	[0..1]	Date		1335
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1335
	MaturityDate <MtrtyDt>	[0..1]	Date		1335
	IssueDate <IssdDt>	[0..1]	Date		1336
	NextCallableDate <NxtClblDt>	[0..1]	Date		1336
	PutableDate <PutblDt>	[0..1]	Date		1336
	DatedDate <DtdDt>	[0..1]	Date		1336
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1336
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1336

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1336
	NextFactor <NxtFctr>	[0..1]	Rate		1336
	InterestRate <IntrstRate>	[0..1]	Rate		1337
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1337
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1337
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1337
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1337
{Or	Short <Shrt>	[1..1]	Text		1337
Or}	Long <Lng>	[1..1]	±		1337
	PoolNumber <PoolNb>	[0..1]	±		1338
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1338
	CallableIndicator <ClblInd>	[0..1]	Indicator		1338
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1338
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1339
	ExercisePrice <ExrcPric>	[0..1]	±		1339
	SubscriptionPrice <SbcptPric>	[0..1]	±		1339
	ConversionPrice <ConvsvPric>	[0..1]	±		1339
	StrikePrice <StrkPric>	[0..1]	±		1340
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1340
	ContractSize <CtrctSz>	[0..1]	±		1340
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1340
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1342

Constraints

- **AdditionalDetailsRule**

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

- **PlaceOfListingRule**

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

3.4.7.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising an investment funds financial instrument.

InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts> contains the following elements (see "[FinancialInstrument21](#)" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1344
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1344
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1345
	ProductGroup <PdctGrp>	[0..1]	Text		1345
	UmbrellaName <UmbrllNm>	[0..1]	Text		1345
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1345
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1345
	RequestedNAVCurrency <ReqdNAVCCy>	[0..1]	CodeSet	C2	1346
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1346
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C12	1346
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C12	1346

3.4.7.4 ValuationHaircutDetails <ValtnHrcutDtls>

Presence: [0..1]

Definition: Elements used to calculate the valuation haircut.

ValuationHaircutDetails <ValtnHrcutDtls> contains the following elements (see "[BasicCollateralValuation1Details](#)" on page 1310 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1310
	HaircutSource <HrcutSrc>	[0..1]	±		1311

3.4.7.5 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see "[Balance6](#)" on page 1276 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1276
	Quantity <Qty>	[1..1]	±		1276

3.4.7.6 AvailableBalance <AvlBlBal>

Presence: [0..1]

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

AvailableBalance <AvlBlBal> contains the following elements (see "[Balance8](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1278
	Quantity <Qty>	[1..1]	±		1278

3.4.7.7 NotAvailableBalance <NotAvlBlBal>

Presence: [0..1]

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

NotAvailableBalance <NotAvlBlBal> contains one of the following elements (see "[BalanceQuantity8Choice](#)" on page 1422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1422
Or}	Proprietary <Prtry>	[1..1]	±		1422

3.4.7.8 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

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

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

3.4.7.9 CorporateActionOptionType <CorpActnOptnTp>

Presence: [0..1]

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

Datatype: "CorporateActionOption5Code" on page 1865

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

3.4.7.10 PriceDetails <PricDtls>

Presence: [0..*]

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

Impacted by: C36 "ValueRule"

PriceDetails <PricDtls> contains the following elements (see "PriceInformation20" on page 1551 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1551
	Value <Val>	[1..1]	±		1552
	ValueType <ValTp>	[1..1]	±		1552
	SourceOfPrice <SrcOfPric>	[0..1]	±		1552
	QuotationDate <QtnDt>	[0..1]	±		1553

Constraints

- **ValueRule**

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

3.4.7.11 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtIs> contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1349
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1350
	ExchangeRate <XchgRate>	[1..1]	Rate		1350
	QuotationDate <QtnDt>	[0..1]	DateTime		1350
	QuotingInstitution <QtgInstn>	[0..1]	±		1350

3.4.7.12 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: "Number" on page 1994

3.4.7.13 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [0..1]

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

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

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see "[BalanceAmounts3](#)" on page 1264 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1265
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1265
	BookValue <BookVal>	[0..1]	±		1265
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1266
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1266

Constraints

- **EligibleCollateralValueRule**

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

3.4.7.14 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

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

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see "BalanceAmounts3" on page 1264 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1265
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1265
	BookValue <BookVal>	[0..1]	±		1265
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1266
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1266

Constraints

- **EligibleCollateralValueRule**

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

3.4.7.15 QuantityBreakdown <QtyBrkdn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdn> contains the following elements (see "QuantityBreakdown54" on page 1572 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1572
	LotQuantity <LotQty>	[0..1]	±		1573
	LotDateTime <LotDtTm>	[0..1]	±		1573
	LotPrice <LotPric>	[0..1]	±		1573
	TypeOfPrice <TpOfPric>	[0..1]	±		1573

3.4.7.16 BalanceBreakdown <BalBrkdn>

Presence: [0..*]

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

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

BalanceBreakdown <BalBrkdwn> contains the following elements (see "[SubBalanceInformation18](#)" on page 1266 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1267
	Quantity <Qty>	[1..1]	±		1267
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1267
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1267
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C18, C32	1268

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.

3.4.7.17 AdditionalBalanceBreakdown <AddtlBalBrkdwn>

Presence: [0..*]

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

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

AdditionalBalanceBreakdown <AddtlBalBrkdwn> contains the following elements (see "[AdditionalBalanceInformation18](#)" on page 1268 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1269
	Quantity <Qty>	[1..1]	±		1269
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1269
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1270

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.

3.4.7.18 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

Presence: [0..*]

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

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

BalanceAtSafekeepingPlace <BalAtSfkpgPlc> contains the following
AggregateBalancePerSafekeepingPlace32 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C28	64
	PlaceOfListing <PlcOfListg>	[0..1]	±		64
	Pledgee <Pldgee>	[0..1]	±	C26	64
	AggregateBalance <AggtBal>	[1..1]	±		65
	AvailableBalance <AvlblBal>	[0..1]	±		65
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		66
	PriceDetails <PricDtls>	[0..*]	±	C36	66
	ForeignExchangeDetails <FXDtls>	[0..*]	±		66
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		67
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	67
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	67
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		68
	ExposureType <XpsrTp>	[0..1]	±		68
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C31	69
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C18, C32	69
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		70

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.

3.4.7.18.1 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

Impacted by: C28 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "SafeKeepingPlace3" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

3.4.7.18.2 PlaceOfListing <PlcOfListg>

Presence: [0..1]

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

PlaceOfListing <PlcOfListg> contains one of the following elements (see "MarketIdentification3Choice" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1375
Or}	Description <Desc>	[1..1]	Text		1375

3.4.7.18.3 Pledgee <Pldgee>

Presence: [0..1]

Definition: Entity to which the financial instruments are pledged.

Impacted by: C26 "PledgeeTypeAndIdentificationOrLEIRule"

Pledgee <Pldgee> contains the following elements (see "Pledgee3" on page 1522 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1522
{Or	TypeAndIdentification <TpAndId>	[1..1]			1523
	Identification <Id>	[1..1]	IdentifierSet	C7	1523
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1523
Or	Identification <Id>	[1..1]			1524
	Identification <Id>	[0..1]	Text		1524
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1524
Or}	Proprietary <Prtry>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1525

Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

3.4.7.18.4 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see "Balance6" on page 1276 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1276
	Quantity <Qty>	[1..1]	±		1276

3.4.7.18.5 AvailableBalance <AvlBlBal>

Presence: [0..1]

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

AvailableBalance <AvlBlBal> contains the following elements (see "Balance8" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1278
	Quantity <Qty>	[1..1]	±		1278

3.4.7.18.6 NotAvailableBalance <NotAvlBlBal>*Presence:* [0..1]*Definition:* Total quantity of financial instruments of the balance that is not available.**NotAvailableBalance <NotAvlBlBal>** contains one of the following elements (see "BalanceQuantity8Choice" on page 1422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1422
Or}	Proprietary <Prtry>	[1..1]	±		1422

3.4.7.18.7 PriceDetails <PricDtls>*Presence:* [0..*]*Definition:* Price of the financial instrument in one or more currencies.*Impacted by:* C36 "ValueRule"**PriceDetails <PricDtls>** contains the following elements (see "PriceInformation20" on page 1551 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1551
	Value <Val>	[1..1]	±		1552
	ValueType <ValTp>	[1..1]	±		1552
	SourceOfPrice <SrcOfPric>	[0..1]	±		1552
	QuotationDate <QtnDt>	[0..1]	±		1553

Constraints

- **ValueRule**

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

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

ForeignExchangeDetails <FXDtIs> contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1349
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1350
	ExchangeRate <XchgRate>	[1..1]	Rate		1350
	QuotationDate <QtnDt>	[0..1]	DateTime		1350
	QuotingInstitution <QtgInstn>	[0..1]	±		1350

3.4.7.18.9 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: "[Number](#)" on page 1994

3.4.7.18.10 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [0..1]

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

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

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see "[BalanceAmounts3](#)" on page 1264 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1265
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1265
	BookValue <BookVal>	[0..1]	±		1265
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1266
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1266

Constraints

- **EligibleCollateralValueRule**

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

3.4.7.18.11 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

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

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see "BalanceAmounts3" on page 1264 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1265
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1265
	BookValue <BookVal>	[0..1]	±		1265
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1266
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1266

Constraints

- **EligibleCollateralValueRule**

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

3.4.7.18.12 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "QuantityBreakdown54" on page 1572 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1572
	LotQuantity <LotQty>	[0..1]	±		1573
	LotDateTime <LotDtTm>	[0..1]	±		1573
	LotPrice <LotPric>	[0..1]	±		1573
	TypeOfPrice <TpOfPric>	[0..1]	±		1573

3.4.7.18.13 ExposureType <XpsrTp>

Presence: [0..1]

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

ExposureType <XpsrTp> contains one of the following elements (see "ExposureType16Choice" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1447
Or}	Proprietary <Prtry>	[1..1]	±		1449

3.4.7.18.14 BalanceBreakdown <BalBrkdown>*Presence:* [0..*]*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.*Impacted by:* C9 "AvailableWithNoStatusRule", C31 "SubBalanceAdditionalDetailsRule"**BalanceBreakdown <BalBrkdown>** contains the following elements (see "SubBalanceInformation18" on page 1266 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1267
	Quantity <Qty>	[1..1]	±		1267
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1267
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1267
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdownDtls>	[0..*]	±	C18, C32	1268

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.

3.4.7.18.15 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:* C18 "EligibleForCollateralPurposesRule", C32 "SubBalanceAdditionalDetailsRule"**AdditionalBalanceBreakdown <AddtlBalBrkdown>** contains the following elements (see "AdditionalBalanceInformation18" on page 1268 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1269
	Quantity <Qty>	[1..1]	±		1269
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1269
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1270

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.

3.4.7.18.16 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "Max350Text" on page 1997

3.4.7.19 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "Max350Text" on page 1997

3.4.7.20 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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", C33 "SubSafekeepingReportingRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		73
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		74
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		74
	BalanceForSubAccount <BalForSubAcct>	[0..*]		C10, C19, C20, C6	74
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	76
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C25	77
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		80
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		80
	AggregateBalance <AggtBal>	[1..1]	±		80
	AvailableBalance <AvlblBal>	[0..1]	±		81
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		81
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C28	81
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		82
	PriceDetails <PricDtls>	[0..*]	±	C36	82
	ForeignExchangeDetails <FXDtls>	[0..*]	±		82
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		83
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	83
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	83
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		84
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C31	84
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C18, C32	85
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C21, C7	86
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C28	87
	PlaceOfListing <PlcOfListg>	[0..1]	±		87
	Pledgee <Pldgee>	[0..1]	±	C26	87
	AggregateBalance <AggtBal>	[1..1]	±		88
	AvailableBalance <AvlblBal>	[0..1]	±		88

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotAvailableBalance <NotAvlBlBal>	[0..1]	±		89
	PriceDetails <PricDtls>	[0..*]	±	C36	89
	ForeignExchangeDetails <FXDtls>	[0..*]	±		89
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		90
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	90
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	90
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		91
	ExposureType <XpsrTp>	[0..1]	±		91
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C31	91
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C18, C32	92
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		93
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		93
	SupplementaryData <SplmtryData>	[0..*]	±	C34	93

Constraints

- **ActivityAndBalanceForSubAccount1Rule**

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

On Condition

/ActivityIndicator is equal to value 'true'

Following Must be True

/BalanceForSubAccount[1] Must be present

- **ActivityAndBalanceForSubAccount2Rule**

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

On Condition

/ActivityIndicator is equal to value 'false'

Following Must be True

/BalanceForSubAccount[*] Must be absent

- **SubSafekeepingReportingRule**

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

3.4.8.1 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

3.4.8.2 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount25](#)" on page 1216 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1216
	Type <Tp>	[0..1]	±		1216
	Name <Nm>	[0..1]	Text		1216

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 1993):

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	76
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C25	77
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		80
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		80
	AggregateBalance <AggtBal>	[1..1]	±		80
	AvailableBalance <AvlblBal>	[0..1]	±		81
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		81
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C28	81
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		82
	PriceDetails <PricDtls>	[0..*]	±	C36	82
	ForeignExchangeDetails <FXDtls>	[0..*]	±		82
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		83
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	83
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	83
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		84
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C31	84
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C18, C32	85
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C21, C7	86
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C28	87
	PlaceOfListing <PlcOfListg>	[0..1]	±		87
	Pledgee <Pldgee>	[0..1]	±	C26	87
	AggregateBalance <AggtBal>	[1..1]	±		88
	AvailableBalance <AvlblBal>	[0..1]	±		88
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		89
	PriceDetails <PricDtls>	[0..*]	±	C36	89
	ForeignExchangeDetails <FXDtls>	[0..*]	±		89
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		90

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	90
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	90
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		91
	ExposureType <XpsrTp>	[0..1]	±		91
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C31	91
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C18, C32	92
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		93
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		93
	SupplementaryData <SplmtryData>	[0..*]	±	C34	93

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.

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

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrlId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

3.4.8.4.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

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

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

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes91" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1330
	DayCountBasis <DayCntBsis>	[0..1]	±		1330
	RegistrationForm <RegnForm>	[0..1]			1330
{Or	Code <Cd>	[1..1]	CodeSet		1330
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentFrequency <PmtFrqcy>	[0..1]			1331
{Or	Code <Cd>	[1..1]	CodeSet		1331
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentStatus <PmtSts>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1332
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333
	ClassificationType <ClssfctnTp>	[0..1]	±		1333
	OptionStyle <OptnStyle>	[0..1]	±		1334
	OptionType <OptnTp>	[0..1]			1334
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1335
	CouponDate <CpnDt>	[0..1]	Date		1335
	ExpiryDate <XpryDt>	[0..1]	Date		1335
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1335
	MaturityDate <MtrtyDt>	[0..1]	Date		1335
	IssueDate <IssdDt>	[0..1]	Date		1336
	NextCallableDate <NxtClblDt>	[0..1]	Date		1336
	PutableDate <PutblDt>	[0..1]	Date		1336
	DatedDate <DtdDt>	[0..1]	Date		1336
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1336
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1336

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1336
	NextFactor <NxtFctr>	[0..1]	Rate		1336
	InterestRate <IntrstRate>	[0..1]	Rate		1337
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1337
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1337
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1337
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1337
{Or	Short <Shrt>	[1..1]	Text		1337
Or}	Long <Lng>	[1..1]	±		1337
	PoolNumber <PoolNb>	[0..1]	±		1338
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1338
	CallableIndicator <ClblInd>	[0..1]	Indicator		1338
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1338
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1339
	ExercisePrice <ExrcPric>	[0..1]	±		1339
	SubscriptionPrice <SbcptPric>	[0..1]	±		1339
	ConversionPrice <ConvsvPric>	[0..1]	±		1339
	StrikePrice <StrkPric>	[0..1]	±		1340
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1340
	ContractSize <CtrctSz>	[0..1]	±		1340
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1340
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1342

Constraints

- **AdditionalDetailsRule**

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

- **PlaceOfListingRule**

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

3.4.8.4.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>*Presence:* [0..1]*Definition:* Elements characterising an investment funds financial instrument.**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following elements (see "[FinancialInstrument21](#)" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1344
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1344
	DistributionPolicy <Dstrbtply>	[0..1]	CodeSet		1345
	ProductGroup <PdctGrp>	[0..1]	Text		1345
	UmbrellaName <UmbrellNm>	[0..1]	Text		1345
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1345
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1345
	RequestedNAVCurrency <ReqdNAVVCcy>	[0..1]	CodeSet	C2	1346
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1346
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C12	1346
	RegisteredDistributionCountry <RegdDstrbtpCtry>	[0..*]	CodeSet	C12	1346

3.4.8.4.4 ValuationHaircutDetails <ValtnHrcutDtls>*Presence:* [0..1]*Definition:* Elements used to calculate the valuation haircut.**ValuationHaircutDetails <ValtnHrcutDtls>** contains the following elements (see "[BasicCollateralValuation1Details](#)" on page 1310 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1310
	HaircutSource <HrcutSrc>	[0..1]	±		1311

3.4.8.4.5 AggregateBalance <AggtBal>*Presence:* [1..1]*Definition:* Total quantity of financial instruments of the balance.**AggregateBalance <AggtBal>** contains the following elements (see "[Balance6](#)" on page 1276 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtlngInd>	[1..1]	CodeSet		1276
	Quantity <Qty>	[1..1]	±		1276

3.4.8.4.6 AvailableBalance <AvlBlBal>*Presence:* [0..1]*Definition:* Total quantity of financial instruments of the balance that is available.**AvailableBalance <AvlBlBal>** contains the following elements (see "[Balance8](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1278
	Quantity <Qty>	[1..1]	±		1278

3.4.8.4.7 NotAvailableBalance <NotAvlBlBal>*Presence:* [0..1]*Definition:* Total quantity of financial instruments of the balance that is not available.**NotAvailableBalance <NotAvlBlBal>** contains one of the following elements (see "[BalanceQuantity8Choice](#)" on page 1422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1422
Or}	Proprietary <Prtry>	[1..1]	±		1422

3.4.8.4.8 SafekeepingPlace <SfkpgPlc>*Presence:* [0..1]*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).*Impacted by:* [C28 "SafekeepingPlaceFormatOrLEIRule"](#)**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

3.4.8.4.9 CorporateActionOptionType <CorpActnOptnTp>

Presence: [0..1]

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

Datatype: "CorporateActionOption5Code" on page 1865

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

3.4.8.4.10 PriceDetails <PricDtls>

Presence: [0..*]

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

Impacted by: C36 "ValueRule"

PriceDetails <PricDtls> contains the following elements (see "PriceInformation20" on page 1551 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1551
	Value <Val>	[1..1]	±		1552
	ValueType <ValTp>	[1..1]	±		1552
	SourceOfPrice <SrcOfPric>	[0..1]	±		1552
	QuotationDate <QtnDt>	[0..1]	±		1553

Constraints

- **ValueRule**

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

3.4.8.4.11 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtIs> contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1349
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1350
	ExchangeRate <XchgRate>	[1..1]	Rate		1350
	QuotationDate <QtnDt>	[0..1]	DateTime		1350
	QuotingInstitution <QtgInstn>	[0..1]	±		1350

3.4.8.4.12 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: "[Number](#)" on page 1994

3.4.8.4.13 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [0..1]

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

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

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see "[BalanceAmounts3](#)" on page 1264 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1265
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1265
	BookValue <BookVal>	[0..1]	±		1265
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1266
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1266

Constraints

- **EligibleCollateralValueRule**

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

3.4.8.4.14 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

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

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see "BalanceAmounts3" on page 1264 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1265
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1265
	BookValue <BookVal>	[0..1]	±		1265
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1266
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1266

Constraints

- **EligibleCollateralValueRule**

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

3.4.8.4.15 QuantityBreakdown <QtyBrkdown>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdown> contains the following elements (see "QuantityBreakdown54" on page 1572 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1572
	LotQuantity <LotQty>	[0..1]	±		1573
	LotDateTime <LotDtTm>	[0..1]	±		1573
	LotPrice <LotPric>	[0..1]	±		1573
	TypeOfPrice <TpOfPric>	[0..1]	±		1573

3.4.8.4.16 BalanceBreakdown <BalBrkdown>

Presence: [0..*]

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

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

BalanceBreakdown <BalBrkdwn> contains the following elements (see "SubBalanceInformation18" on page 1266 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1267
	Quantity <Qty>	[1..1]	±		1267
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1267
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1267
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C18, C32	1268

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.

3.4.8.4.17 AdditionalBalanceBreakdown <AddtlBalBrkdwn>

Presence: [0..*]

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

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

AdditionalBalanceBreakdown <AddtlBalBrkdwn> contains the following elements (see "AdditionalBalanceInformation18" on page 1268 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1269
	Quantity <Qty>	[1..1]	±		1269
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1269
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1270

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.

3.4.8.4.18 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

Presence: [0..*]

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

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C28	87
	PlaceOfListing <PlcOfListg>	[0..1]	±		87
	Pledgee <Pldgee>	[0..1]	±	C26	87
	AggregateBalance <AggtBal>	[1..1]	±		88
	AvailableBalance <AvlblBal>	[0..1]	±		88
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		89
	PriceDetails <PricDtls>	[0..*]	±	C36	89
	ForeignExchangeDetails <FXDtls>	[0..*]	±		89
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		90
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	90
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	90
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		91
	ExposureType <XpsrTp>	[0..1]	±		91
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C9, C31	91
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C18, C32	92
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		93

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.

3.4.8.4.18.1 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

Impacted by: C28 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "SafeKeepingPlace3" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

3.4.8.4.18.2 PlaceOfListing <PlcOfListg>

Presence: [0..1]

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

PlaceOfListing <PlcOfListg> contains one of the following elements (see "MarketIdentification3Choice" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktIdrCd>	[1..1]	IdentifierSet		1375
Or}	Description <Desc>	[1..1]	Text		1375

3.4.8.4.18.3 Pledgee <Pldgee>

Presence: [0..1]

Definition: Entity to which the financial instruments are pledged.

Impacted by: C26 "PledgeeTypeAndIdentificationOrLEIRule"

Pledgee <Pldgee> contains the following elements (see "Pledgee3" on page 1522 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1522
{Or	TypeAndIdentification <TpAndId>	[1..1]			1523
	Identification <Id>	[1..1]	IdentifierSet	C7	1523
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1523
Or	Identification <Id>	[1..1]			1524
	Identification <Id>	[0..1]	Text		1524
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1524
Or}	Proprietary <Prtry>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1525

Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

3.4.8.4.18.4 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see "Balance6" on page 1276 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1276
	Quantity <Qty>	[1..1]	±		1276

3.4.8.4.18.5 AvailableBalance <AvlBlBal>

Presence: [0..1]

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

AvailableBalance <AvlBlBal> contains the following elements (see "Balance8" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1278
	Quantity <Qty>	[1..1]	±		1278

3.4.8.4.18.6 NotAvailableBalance <NotAvlBlBal>*Presence:* [0..1]*Definition:* Total quantity of financial instruments of the balance that is not available.**NotAvailableBalance <NotAvlBlBal>** contains one of the following elements (see "BalanceQuantity8Choice" on page 1422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1422
Or}	Proprietary <Prtry>	[1..1]	±		1422

3.4.8.4.18.7 PriceDetails <PricDtls>*Presence:* [0..*]*Definition:* Price of the financial instrument in one or more currencies.*Impacted by:* C36 "ValueRule"**PriceDetails <PricDtls>** contains the following elements (see "PriceInformation20" on page 1551 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1551
	Value <Val>	[1..1]	±		1552
	ValueType <ValTp>	[1..1]	±		1552
	SourceOfPrice <SrcOfPric>	[0..1]	±		1552
	QuotationDate <QtnDt>	[0..1]	±		1553

Constraints

- **ValueRule**

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

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

ForeignExchangeDetails <FXDtIs> contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1349
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1350
	ExchangeRate <XchgRate>	[1..1]	Rate		1350
	QuotationDate <QtnDt>	[0..1]	DateTime		1350
	QuotingInstitution <QtgInstn>	[0..1]	±		1350

3.4.8.4.18.9 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: "Number" on page 1994

3.4.8.4.18.10 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [0..1]

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

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

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see "[BalanceAmounts3](#)" on page 1264 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1265
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1265
	BookValue <BookVal>	[0..1]	±		1265
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1266
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1266

Constraints

- **EligibleCollateralValueRule**

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

3.4.8.4.18.11 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

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

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see "BalanceAmounts3" on page 1264 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1265
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1265
	BookValue <BookVal>	[0..1]	±		1265
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1266
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1266

Constraints

- **EligibleCollateralValueRule**

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

3.4.8.4.18.12 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "QuantityBreakdown54" on page 1572 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1572
	LotQuantity <LotQty>	[0..1]	±		1573
	LotDateTime <LotDtTm>	[0..1]	±		1573
	LotPrice <LotPric>	[0..1]	±		1573
	TypeOfPrice <TpOfPric>	[0..1]	±		1573

3.4.8.4.18.13 ExposureType <XpsrTp>

Presence: [0..1]

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

ExposureType <XpsrTp> contains one of the following elements (see "ExposureType16Choice" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1447
Or}	Proprietary <Prtry>	[1..1]	±		1449

3.4.8.4.18.14 BalanceBreakdown <BalBrkdwn>

Presence: [0..*]

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

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

BalanceBreakdown <BalBrkdwn> contains the following elements (see "SubBalanceInformation18" on page 1266 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1267
	Quantity <Qty>	[1..1]	±		1267
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1267
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1267
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C18, C32	1268

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.

3.4.8.4.18.15 AdditionalBalanceBreakdown <AddtlBalBrkdwn>

Presence: [0..*]

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

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

AdditionalBalanceBreakdown <AddtlBalBrkdwn> contains the following elements (see "AdditionalBalanceInformation18" on page 1268 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1269
	Quantity <Qty>	[1..1]	±		1269
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1269
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1270

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.

3.4.8.4.18.16 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "Max350Text" on page 1997

3.4.8.4.19 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "Max350Text" on page 1997

3.4.8.4.20 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.

Impacted by: C35 "TotalEligibleCollateralValueRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		94
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>	[1..1]	±		94
	TotalBookValueOfStatement <TtlBookValOfStmnt>	[0..1]	±		94
	TotalEligibleCollateralValue <TtlElgblCollVal>	[0..1]	±		95

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.

3.4.9.1 TotalHoldingsValueOfPage <TtlHldgsValOfPg>

Presence: [0..1]

Definition: Total value of positions reported in this message.

TotalHoldingsValueOfPage <TtlHldgsValOfPg> contains the following elements (see "AmountAndDirection6" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

3.4.9.2 TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>

Presence: [1..1]

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

TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt> contains the following elements (see "AmountAndDirection6" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

3.4.9.3 TotalBookValueOfStatement <TtlBookValOfStmnt>

Presence: [0..1]

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

TotalBookValueOfStatement <TtlBookValOfStmnt> contains the following elements (see "AmountAndDirection6" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

3.4.9.4 TotalEligibleCollateralValue <TtlElgblCollVal>

Presence: [0..1]

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

TotalEligibleCollateralValue <TtlElgblCollVal> contains the following elements (see "AmountAndDirection6" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

4 **semt.003.001.10**

SecuritiesBalanceAccountingReportV10

4.1 **MessageDefinition Functionality**

Scope

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

The account servicer/owner relationship may be:

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

Usage

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

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

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

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

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

The SecuritiesBalanceAccountingReport message should not be used for trading purposes.

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

The message may also be used to:

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

Outline

The SecuritiesBalanceAccountingReportV10 MessageDefinition is composed of 10 MessageBuildingBlocks:

A. Pagination

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

B. StatementGeneralDetails

Provides general information on the report.

C. AccountOwner

Party that legally owns the account.

D. AccountServicer

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

E. SafekeepingAccount

Account to or from which a securities entry is made.

F. IntermediaryInformation

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

G. BalanceForAccount

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

H. SubAccountDetails

Sub-account of the safekeeping or investment account.

I. AccountBaseCurrencyTotalAmounts

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

J. AlternateReportingCurrencyTotalAmounts

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

4.2 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]	±		104
	StatementGeneralDetails <StmntGnlDtls>	[1..1]		C25	105
	ReportNumber <RptNb>	[0..1]	±		106
	QueryReference <QryRef>	[0..1]	Text		106
	StatementIdentification <StmntId>	[0..1]	Text		106
	StatementDateTime <StmntDtTm>	[1..1]	±		106
	Frequency <Frqcy>	[1..1]	±		106
	UpdateType <UpdTp>	[1..1]	±		107
	StatementBasis <StmntBsis>	[1..1]	±		107
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		107
	AuditedIndicator <AudtdInd>	[1..1]	Indicator		107
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		108
	TaxLotIndicator <TaxLotInd>	[0..1]	Indicator		108
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		108
	AccountOwner <AcctOwnr>	[0..1]	±		108
	AccountServicer <AcctSvcr>	[0..1]	±		108
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		109
	IntermediaryInformation <IntrmyInf>	[0..10]			109
	Identification <Id>	[1..1]	±		109
	Role <Role>	[0..1]	±		110
	Account <Acct>	[0..1]	±		110
	BalanceForAccount <BalForAcct>	[0..*]		C9, C17, C18	110
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	112
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C23	113
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		116

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		116
	AggregateBalance <AggtBal>	[1..1]	±		116
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	117
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		117
	PriceDetails <PricDtls>	[1..*]	±	C33	117
	ForeignExchangeDetails <FXDtls>	[0..*]	±		118
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		118
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		118
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		119
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		119
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		119
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C8, C29	120
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C16, C30	121
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C19, C6	121
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C26	122
	PlaceOfListing <PlcOfListg>	[0..1]	±		123
	Pledgee <Pldgee>	[0..1]	±	C24	123
	AggregateBalance <AggtBal>	[1..1]	±		124
	PriceDetails <PricDtls>	[1..*]	±	C33	124
	ForeignExchangeDetails <FXDtls>	[0..*]	±		125
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		125
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		125
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		126
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		126
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		126
	ExposureType <XpsrTp>	[0..1]	±		127
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C8, C29	127
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C16, C30	128
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		128
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		128
	SupplementaryData <SplmtryData>	[0..*]	±	C32	129

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SubAccountDetails <SubAcctDtls>	[0..*]		C3, C4, C31	129
	AccountOwner <AcctOwnr>	[0..1]	±		131
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		132
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		132
	BalanceForSubAccount <BalForSubAcct>	[0..*]		C9, C17, C18	132
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	134
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C23	135
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		138
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		138
	AggregateBalance <AggtBal>	[1..1]	±		138
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	139
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		139
	PriceDetails <PricDtls>	[1..*]	±	C33	139
	ForeignExchangeDetails <FXDtls>	[0..*]	±		140
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		140
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		140
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		141
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		141
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		141
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C8, C29	142
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C16, C30	143
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C19, C6	143
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C26	144
	PlaceOfListing <PlcOfListg>	[0..1]	±		145
	Pledgee <Pldgee>	[0..1]	±	C24	145
	AggregateBalance <AggtBal>	[1..1]	±		146
	PriceDetails <PricDtls>	[1..*]	±	C33	146
	ForeignExchangeDetails <FXDtls>	[0..*]	±		147

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		147
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		147
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		148
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		148
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		148
	ExposureType <XpsrTp>	[0..1]	±		149
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C29	149
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C16, C30	150
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		150
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		150
	SupplementaryData <SplmtryData>	[0..*]	±	C32	151
	AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>	[0..1]			151
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		151
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>	[1..1]	±		152
	TotalBookValueOfStatement <TtlBookValOfStmnt>	[0..1]	±		152
	AlternateReportingCurrencyTotalAmounts <AltrnRptgCcyTtlAmts>	[0..1]			152
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		152
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>	[1..1]	±		153
	TotalBookValueOfStatement <TtlBookValOfStmnt>	[0..1]	±		153

4.3 Constraints

C1 ActiveCurrency

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

C2 ActiveOrHistoricCurrency

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

C3 ActivityAndBalanceForSubAccount1Rule

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

C4 ActivityAndBalanceForSubAccount2Rule

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

C5 AdditionalDetailsRule

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

C6 AggregateBalanceGuideline

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

C7 AnyBIC

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

C8 AvailableWithNoStatusRule

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

C9 BalanceAtSafekeepingPlaceRule

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

C10 BalanceForAccountOrSubAccountDetailsRule

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

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

This constraint is defined at the MessageDefinition level.

C11 BalanceForAccountReportingRule

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

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

This constraint is defined at the MessageDefinition level.

C12 Country

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

C13 CurrencyAmount

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

Note: The decimal separator is a dot.

C14 DescriptionPresenceRule

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

C15 DescriptionUsageRule

Description must be used alone as the last resort.

C16 EligibleForCollateralPurposesRule

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

C17 FinancialInstrumentAttributesRule

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

C18 HoldingAdditionalDetailsRule

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

C19 HoldingAdditionalDetailsRule

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

C20 ISINGuideline

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

C21 ISINPresenceRule

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

C22 OtherIdentificationPresenceRule

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

C23 PlaceOfListingRule

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

C24 PledgeeTypeAndIdentificationOrLEIRule

PledgeeTypeAndIdentification must be present or LEI must be present.

C25 ReportNumberRule

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

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

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

C26 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C27 SecuritiesMarketPracticeGroupGuideline

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

These market practices are available on www.smpg.info.

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.

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 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 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1420
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1420

4.4.2 StatementGeneralDetails <StmtGnIDtls>

Presence: [1..1]

Definition: Provides general information on the report.

Impacted by: C25 "ReportNumberRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		106
	QueryReference <QryRef>	[0..1]	Text		106
	StatementIdentification <Stmtd>	[0..1]	Text		106
	StatementDateTime <StmtdtTm>	[1..1]	±		106
	Frequency <Frqcy>	[1..1]	±		106
	UpdateType <UpdTp>	[1..1]	±		107
	StatementBasis <StmtdBsis>	[1..1]	±		107
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		107
	AuditedIndicator <AudtdInd>	[1..1]	Indicator		107
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		108
	TaxLotIndicator <TaxLotInd>	[0..1]	Indicator		108
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		108

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.

4.4.2.1 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see ["Number3Choice"](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1470
Or}	Long <Lng>	[1..1]	Text		1471

4.4.2.2 QueryReference <QryRef>

Presence: [0..1]

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

Datatype: ["Max35Text"](#) on page 1997

4.4.2.3 StatementIdentification <Stmtd>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: ["Max35Text"](#) on page 1997

4.4.2.4 StatementDateTime <Stmtdt>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <Stmtdt> contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <Ddt>	[1..1]	DateTime		1295

4.4.2.5 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "[Frequency25Choice](#)" on page 1352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1352
Or}	Proprietary <Prtry>	[1..1]	±		1352

4.4.2.6 UpdateType <UpdTp>

Presence: [1..1]

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

UpdateType <UpdTp> contains one of the following elements (see "[UpdateType15Choice](#)" on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1460
Or}	Proprietary <Prtry>	[1..1]	±		1460

4.4.2.7 StatementBasis <StmntBsis>

Presence: [1..1]

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

StatementBasis <StmntBsis> contains one of the following elements (see "[StatementBasis7Choice](#)" on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1616
Or}	Proprietary <Prtry>	[1..1]	±		1617

4.4.2.8 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 1993):

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

4.4.2.9 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 1993):

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

4.4.2.10 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 1993):

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

4.4.2.11 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 1993):

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

4.4.2.12 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 1993):

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

4.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

4.4.4 AccountServicer <AcctSvcr>

Presence: [0..1]

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

AccountServicer <AcctSvcr> contains the following elements (see "[PartyIdentification136](#)" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1529

4.4.5 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount26](#)" on page 1215 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1215
	Type <Tp>	[0..1]	±		1215
	Name <Nm>	[0..1]	Text		1215
	Designation <Dsgnt>	[0..1]	Text		1216

4.4.6 IntermediaryInformation <IntrmyInf>

Presence: [0..10]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		109
	Role <Role>	[0..1]	±		110
	Account <Acct>	[0..1]	±		110

4.4.6.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identifier of the intermediary.

Identification <Id> contains the following elements (see "[PartyIdentification136](#)" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1529

4.4.6.2 Role <Role>

Presence: [0..1]

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

Role <Role> contains one of the following elements (see "[Role6Choice](#)" on page 1423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1423
Or	Proprietary <Prtry>	[1..1]	±		1424
Or}	Text <Txt>	[1..1]	Text		1424

4.4.6.3 Account <Acct>

Presence: [0..1]

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

Account <Acct> contains the following elements (see "[Account29](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1213
	AccountServicer <AcctSvcr>	[0..1]	±		1213

4.4.7 BalanceForAccount <BalForAcct>

Presence: [0..*]

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

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	112
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C23	113
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		116
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		116
	AggregateBalance <AggtBal>	[1..1]	±		116
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	117
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		117
	PriceDetails <PricDtls>	[1..*]	±	C33	117
	ForeignExchangeDetails <FXDtls>	[0..*]	±		118
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		118
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		118
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		119
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		119
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		119
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C29	120
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C16, C30	121
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C19, C6	121
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C26	122
	PlaceOfListing <PlcOfListg>	[0..1]	±		123
	Pledgee <Pldgee>	[0..1]	±	C24	123
	AggregateBalance <AggtBal>	[1..1]	±		124
	PriceDetails <PricDtls>	[1..*]	±	C33	124
	ForeignExchangeDetails <FXDtls>	[0..*]	±		125
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		125
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		125
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		126

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		126
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		126
	ExposureType <XpsrTp>	[0..1]	±		127
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C29	127
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C16, C30	128
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		128
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		128
	SupplementaryData <SplmtryData>	[0..*]	±	C32	129

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.

4.4.7.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

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

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

4.4.7.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

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

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes91" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1330
	DayCountBasis <DayCntBsis>	[0..1]	±		1330
	RegistrationForm <RegnForm>	[0..1]			1330
{Or	Code <Cd>	[1..1]	CodeSet		1330
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentFrequency <PmtFrqcy>	[0..1]			1331
{Or	Code <Cd>	[1..1]	CodeSet		1331
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentStatus <PmtSts>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1332
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333
	ClassificationType <ClssfctnTp>	[0..1]	±		1333
	OptionStyle <OptnStyle>	[0..1]	±		1334
	OptionType <OptnTp>	[0..1]			1334
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1335
	CouponDate <CpnDt>	[0..1]	Date		1335
	ExpiryDate <XpryDt>	[0..1]	Date		1335
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1335
	MaturityDate <MtrtyDt>	[0..1]	Date		1335
	IssueDate <IssdDt>	[0..1]	Date		1336
	NextCallableDate <NxtClblDt>	[0..1]	Date		1336
	PutableDate <PutblDt>	[0..1]	Date		1336
	DatedDate <DtdDt>	[0..1]	Date		1336
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1336
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1336

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1336
	NextFactor <NxtFctr>	[0..1]	Rate		1336
	InterestRate <IntrstRate>	[0..1]	Rate		1337
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1337
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1337
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1337
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1337
{Or	Short <Shrt>	[1..1]	Text		1337
Or}	Long <Lng>	[1..1]	±		1337
	PoolNumber <PoolNb>	[0..1]	±		1338
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1338
	CallableIndicator <ClblInd>	[0..1]	Indicator		1338
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1338
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1339
	ExercisePrice <ExrcPric>	[0..1]	±		1339
	SubscriptionPrice <SbcptPric>	[0..1]	±		1339
	ConversionPrice <ConvsvPric>	[0..1]	±		1339
	StrikePrice <StrkPric>	[0..1]	±		1340
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1340
	ContractSize <CtrctSz>	[0..1]	±		1340
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1340
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1342

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.

4.4.7.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising an investment funds financial instrument.

InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts> contains the following elements (see "[FinancialInstrument21](#)" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1344
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1344
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1345
	ProductGroup <PdctGrp>	[0..1]	Text		1345
	UmbrellaName <UmbrllNm>	[0..1]	Text		1345
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1345
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1345
	RequestedNAVCurrency <ReqdNAVVCcy>	[0..1]	CodeSet	C2	1346
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1346
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C12	1346
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C12	1346

4.4.7.4 AdditionalDerivativeAttributes <AddtlDerivAttrbts>

Presence: [0..1]

Definition: Details of the swap contract.

AdditionalDerivativeAttributes <AddtlDerivAttrbts> contains the following elements (see "[DerivativeBasicAttributes1](#)" on page 1347 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C2, C13	1347
	InterestIncludedInPrice <IntrstInclInPric>	[0..1]	Indicator		1347

4.4.7.5 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see "[Balance6](#)" on page 1276 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1276
	Quantity <Qty>	[1..1]	±		1276

4.4.7.6 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

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

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

4.4.7.7 CorporateActionOptionType <CorpActnOptnTp>

Presence: [0..1]

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

Datatype: "[CorporateActionOption5Code](#)" on page 1865

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

4.4.7.8 PriceDetails <PricDtls>

Presence: [1..*]

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

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

PriceDetails <PricDtls> contains the following elements (see "[PriceInformation20](#)" on page 1551 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1551
	Value <Val>	[1..1]	±		1552
	ValueType <ValTp>	[1..1]	±		1552
	SourceOfPrice <SrcOfPric>	[0..1]	±		1552
	QuotationDate <QtnDt>	[0..1]	±		1553

Constraints

- **ValueRule**

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

4.4.7.9 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1349
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1350
	ExchangeRate <XchgRate>	[1..1]	Rate		1350
	QuotationDate <QtnDt>	[0..1]	DateTime		1350
	QuotingInstitution <QtgInstn>	[0..1]	±		1350

4.4.7.10 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: "[Number](#)" on page 1994

4.4.7.11 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [1..1]

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

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see "BalanceAmounts1" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1275
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1275
	BookValue <BookVal>	[0..1]	±		1275
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1275
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1276

4.4.7.12 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see "BalanceAmounts1" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1275
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1275
	BookValue <BookVal>	[0..1]	±		1275
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1275
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1276

4.4.7.13 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

Presence: [0..1]

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

AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts> contains the following elements (see "BalanceAmounts1" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1275
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1275
	BookValue <BookVal>	[0..1]	±		1275
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1275
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1276

4.4.7.14 QuantityBreakdown <QtyBrkdown>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown53](#)" on page 1558 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1559
	LotQuantity <LotQty>	[0..1]	±		1559
	LotDateTime <LotDtTm>	[0..1]	±		1559
	LotPrice <LotPric>	[0..1]	±		1560
	TypeOfPrice <TpOfPric>	[0..1]	±		1560
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1560
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1560
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1561

4.4.7.15 BalanceBreakdown <BalBrkdwn>

Presence: [0..*]

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

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

BalanceBreakdown <BalBrkdwn> contains the following elements (see "[SubBalanceInformation14](#)" on page 1289 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1289
	Quantity <Qty>	[1..1]	±		1289
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1290
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C16, C30	1290

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.

4.4.7.16 AdditionalBalanceBreakdown <AddtlBalBrkdwn>*Presence:* [0..*]*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).*Impacted by:* C16 "EligibleForCollateralPurposesRule", C30 "SubBalanceAdditionalDetailsRule"**AdditionalBalanceBreakdown <AddtlBalBrkdwn>** contains the following elements (see "AdditionalBalanceInformation14" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1291
	Quantity <Qty>	[1..1]	±		1291
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1292

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.

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

BalanceAtSafekeepingPlace <BalAtSfkpgPlc> contains the following
AggregateBalancePerSafekeepingPlace34 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C26	122
	PlaceOfListing <PlcOfListg>	[0..1]	±		123
	Pledgee <Pldgee>	[0..1]	±	C24	123
	AggregateBalance <AggtBal>	[1..1]	±		124
	PriceDetails <PricDtls>	[1..*]	±	C33	124
	ForeignExchangeDetails <FXDtls>	[0..*]	±		125
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		125
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		125
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		126
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		126
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		126
	ExposureType <XpsrTp>	[0..1]	±		127
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C29	127
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C16, C30	128
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		128

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.

4.4.7.17.1 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

Impacted by: C26 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see ["SafeKeepingPlace3"](#) on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

4.4.7.17.2 PlaceOfListing <PlcOfListg>

Presence: [0..1]

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

PlaceOfListing <PlcOfListg> contains one of the following elements (see ["MarketIdentification3Choice"](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1375
Or}	Description <Desc>	[1..1]	Text		1375

4.4.7.17.3 Pledgee <Pldgee>

Presence: [0..1]

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

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

Pledgee <Pldgee> contains the following elements (see "Pledgee3" on page 1522 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1522
{Or	TypeAndIdentification <TpAndId>	[1..1]			1523
	Identification <Id>	[1..1]	IdentifierSet	C7	1523
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1523
Or	Identification <Id>	[1..1]			1524
	Identification <Id>	[0..1]	Text		1524
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1524
Or}	Proprietary <Prtry>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1525

Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

4.4.7.17.4 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see "Balance6" on page 1276 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1276
	Quantity <Qty>	[1..1]	±		1276

4.4.7.17.5 PriceDetails <PricDtls>

Presence: [1..*]

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

Impacted by: C33 "ValueRule"

PriceDetails <PricDtls> contains the following elements (see "[PriceInformation20](#)" on page 1551 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1551
	Value <Val>	[1..1]	±		1552
	ValueType <ValTp>	[1..1]	±		1552
	SourceOfPrice <SrcOfPric>	[0..1]	±		1552
	QuotationDate <QtnDt>	[0..1]	±		1553

Constraints

- **ValueRule**

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

4.4.7.17.6 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1349
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1350
	ExchangeRate <XchgRate>	[1..1]	Rate		1350
	QuotationDate <QtnDt>	[0..1]	DateTime		1350
	QuotingInstitution <QtgInstn>	[0..1]	±		1350

4.4.7.17.7 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: "[Number](#)" on page 1994

4.4.7.17.8 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [1..1]

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

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see "BalanceAmounts1" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1275
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1275
	BookValue <BookVal>	[0..1]	±		1275
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1275
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1276

4.4.7.17.9 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see "BalanceAmounts1" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1275
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1275
	BookValue <BookVal>	[0..1]	±		1275
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1275
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1276

4.4.7.17.10 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

Presence: [0..1]

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

AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts> contains the following elements (see "BalanceAmounts1" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1275
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1275
	BookValue <BookVal>	[0..1]	±		1275
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1275
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1276

4.4.7.17.11 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown53](#)" on page 1558 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1559
	LotQuantity <LotQty>	[0..1]	±		1559
	LotDateTime <LotDtTm>	[0..1]	±		1559
	LotPrice <LotPric>	[0..1]	±		1560
	TypeOfPrice <TpOfPric>	[0..1]	±		1560
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1560
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1560
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1561

4.4.7.17.12 ExposureType <XpsrTp>

Presence: [0..1]

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

ExposureType <XpsrTp> contains one of the following elements (see "[ExposureType16Choice](#)" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1447
Or}	Proprietary <Prtry>	[1..1]	±		1449

4.4.7.17.13 BalanceBreakdown <BalBrkdwn>

Presence: [0..*]

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

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

BalanceBreakdown <BalBrkdwn> contains the following elements (see "[SubBalanceInformation14](#)" on page 1289 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1289
	Quantity <Qty>	[1..1]	±		1289
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1290
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C16, C30	1290

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.

4.4.7.17.14 AdditionalBalanceBreakdown <AddtlBalBrkdwn>

Presence: [0..*]

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

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

AdditionalBalanceBreakdown <AddtlBalBrkdwn> contains the following elements (see ["AdditionalBalanceInformation14"](#) on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1291
	Quantity <Qty>	[1..1]	±		1291
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1292

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.

4.4.7.17.15 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: ["Max350Text"](#) on page 1997

4.4.7.18 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "Max350Text" on page 1997

4.4.7.19 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

Constraints

- **SupplementaryDataRule**

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

4.4.8 SubAccountDetails <SubAcctDtls>

Presence: [0..*]

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

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		131
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		132
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		132
	BalanceForSubAccount <BalForSubAcct>	[0..*]		C9, C17, C18	132
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	134
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C23	135
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		138
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		138
	AggregateBalance <AggtBal>	[1..1]	±		138
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	139
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		139
	PriceDetails <PricDtls>	[1..*]	±	C33	139
	ForeignExchangeDetails <FXDtls>	[0..*]	±		140
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		140
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		140
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		141
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		141
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		141
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C29	142
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C16, C30	143
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C19, C6	143
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C26	144
	PlaceOfListing <PlcOfListg>	[0..1]	±		145
	Pledgee <Pldgee>	[0..1]	±	C24	145
	AggregateBalance <AggtBal>	[1..1]	±		146
	PriceDetails <PricDtls>	[1..*]	±	C33	146
	ForeignExchangeDetails <FXDtls>	[0..*]	±		147

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		147
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		147
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		148
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		148
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		148
	ExposureType <XpsrTp>	[0..1]	±		149
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C29	149
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C16, C30	150
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		150
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		150
	SupplementaryData <SplmtryData>	[0..*]	±	C32	151

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.

4.4.8.1 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

4.4.8.2 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount25](#)" on page 1216 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1216
	Type <Tp>	[0..1]	±		1216
	Name <Nm>	[0..1]	Text		1216

4.4.8.3 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 1993):

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

4.4.8.4 BalanceForSubAccount <BalForSubAcct>

Presence: [0..*]

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

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	134
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C23	135
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		138
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		138
	AggregateBalance <AggtBal>	[1..1]	±		138
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	139
	CorporateActionOptionType <CorpActnOptnTp>	[0..1]	CodeSet		139
	PriceDetails <PricDtls>	[1..*]	±	C33	139
	ForeignExchangeDetails <FXDtls>	[0..*]	±		140
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		140
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		140
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		141
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		141
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		141
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C29	142
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C16, C30	143
	BalanceAtSafekeepingPlace <BalAtSfkpgPlc>	[0..*]		C19, C6	143
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C26	144
	PlaceOfListing <PlcOfListg>	[0..1]	±		145
	Pledgee <Pldgee>	[0..1]	±	C24	145
	AggregateBalance <AggtBal>	[1..1]	±		146
	PriceDetails <PricDtls>	[1..*]	±	C33	146
	ForeignExchangeDetails <FXDtls>	[0..*]	±		147
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		147
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		147
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		148

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		148
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		148
	ExposureType <XpsrTp>	[0..1]	±		149
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C29	149
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C16, C30	150
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		150
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		150
	SupplementaryData <SplmtryData>	[0..*]	±	C32	151

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.

4.4.8.4.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

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

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

4.4.8.4.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

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

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes91" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1330
	DayCountBasis <DayCntBsis>	[0..1]	±		1330
	RegistrationForm <RegnForm>	[0..1]			1330
{Or	Code <Cd>	[1..1]	CodeSet		1330
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentFrequency <PmtFrqcy>	[0..1]			1331
{Or	Code <Cd>	[1..1]	CodeSet		1331
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentStatus <PmtSts>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1332
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333
	ClassificationType <ClssfctnTp>	[0..1]	±		1333
	OptionStyle <OptnStyle>	[0..1]	±		1334
	OptionType <OptnTp>	[0..1]			1334
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1335
	CouponDate <CpnDt>	[0..1]	Date		1335
	ExpiryDate <XpryDt>	[0..1]	Date		1335
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1335
	MaturityDate <MtrtyDt>	[0..1]	Date		1335
	IssueDate <IssdDt>	[0..1]	Date		1336
	NextCallableDate <NxtClblDt>	[0..1]	Date		1336
	PutableDate <PutblDt>	[0..1]	Date		1336
	DatedDate <DtdDt>	[0..1]	Date		1336
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1336
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1336

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1336
	NextFactor <NxtFctr>	[0..1]	Rate		1336
	InterestRate <IntrstRate>	[0..1]	Rate		1337
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1337
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1337
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1337
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1337
{Or	Short <Shrt>	[1..1]	Text		1337
Or}	Long <Lng>	[1..1]	±		1337
	PoolNumber <PoolNb>	[0..1]	±		1338
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1338
	CallableIndicator <ClblInd>	[0..1]	Indicator		1338
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1338
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1339
	ExercisePrice <ExrcPric>	[0..1]	±		1339
	SubscriptionPrice <SbcptPric>	[0..1]	±		1339
	ConversionPrice <ConvsvPric>	[0..1]	±		1339
	StrikePrice <StrkPric>	[0..1]	±		1340
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1340
	ContractSize <CtrctSz>	[0..1]	±		1340
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1340
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1342

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.

4.4.8.4.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>*Presence:* [0..1]*Definition:* Elements characterising an investment funds financial instrument.**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following elements (see "[FinancialInstrument21](#)" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1344
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1344
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1345
	ProductGroup <PdctGrp>	[0..1]	Text		1345
	UmbrellaName <UmbrellNm>	[0..1]	Text		1345
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1345
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1345
	RequestedNAVCurrency <ReqdNAVVCcy>	[0..1]	CodeSet	C2	1346
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1346
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C12	1346
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C12	1346

4.4.8.4.4 AdditionalDerivativeAttributes <AddtlDerivAttrbts>*Presence:* [0..1]*Definition:* Details of the swap contract.**AdditionalDerivativeAttributes <AddtlDerivAttrbts>** contains the following elements (see "[DerivativeBasicAttributes1](#)" on page 1347 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C2, C13	1347
	InterestIncludedInPrice <IntrstInclnPric>	[0..1]	Indicator		1347

4.4.8.4.5 AggregateBalance <AggtBal>*Presence:* [1..1]*Definition:* Total quantity of financial instruments of the balance.**AggregateBalance <AggtBal>** contains the following elements (see "[Balance6](#)" on page 1276 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtlEnglnd>	[1..1]	CodeSet		1276
	Quantity <Qty>	[1..1]	±		1276

4.4.8.4.6 SafekeepingPlace <SfkpgPlc>*Presence:* [0..1]*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).*Impacted by:* C26 "SafekeepingPlaceFormatOrLEIRule"**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

4.4.8.4.7 CorporateActionOptionType <CorpActnOptnTp>*Presence:* [0..1]*Definition:* Specifies the corporate action options available to the account owner.*Datatype:* "[CorporateActionOption5Code](#)" on page 1865

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

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

PriceDetails <PricDtls> contains the following elements (see "[PriceInformation20](#)" on page 1551 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1551
	Value <Val>	[1..1]	±		1552
	ValueType <ValTp>	[1..1]	±		1552
	SourceOfPrice <SrcOfPric>	[0..1]	±		1552
	QuotationDate <QtnDt>	[0..1]	±		1553

Constraints

- **ValueRule**

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

4.4.8.4.9 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1349
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1350
	ExchangeRate <XchgRate>	[1..1]	Rate		1350
	QuotationDate <QtnDt>	[0..1]	DateTime		1350
	QuotingInstitution <QtgInstn>	[0..1]	±		1350

4.4.8.4.10 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: "[Number](#)" on page 1994

4.4.8.4.11 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [1..1]

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

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see "BalanceAmounts1" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1275
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1275
	BookValue <BookVal>	[0..1]	±		1275
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1275
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1276

4.4.8.4.12 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see "BalanceAmounts1" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1275
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1275
	BookValue <BookVal>	[0..1]	±		1275
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1275
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1276

4.4.8.4.13 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

Presence: [0..1]

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

AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts> contains the following elements (see "BalanceAmounts1" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1275
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1275
	BookValue <BookVal>	[0..1]	±		1275
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1275
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1276

4.4.8.4.14 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown53](#)" on page 1558 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1559
	LotQuantity <LotQty>	[0..1]	±		1559
	LotDateTime <LotDtTm>	[0..1]	±		1559
	LotPrice <LotPric>	[0..1]	±		1560
	TypeOfPrice <TpOfPric>	[0..1]	±		1560
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1560
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1560
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1561

4.4.8.4.15 BalanceBreakdown <BalBrkdwn>

Presence: [0..*]

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

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

BalanceBreakdown <BalBrkdwn> contains the following elements (see "[SubBalanceInformation14](#)" on page 1289 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1289
	Quantity <Qty>	[1..1]	±		1289
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1290
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C16, C30	1290

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.

4.4.8.4.16 AdditionalBalanceBreakdown <AddtlBalBrkdwn>*Presence:* [0..*]*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).*Impacted by:* C16 "EligibleForCollateralPurposesRule", C30 "SubBalanceAdditionalDetailsRule"**AdditionalBalanceBreakdown <AddtlBalBrkdwn>** contains the following elements (see "AdditionalBalanceInformation14" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1291
	Quantity <Qty>	[1..1]	±		1291
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1292

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.

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

BalanceAtSafekeepingPlace <BalAtSfkpgPlc> contains the following
AggregateBalancePerSafekeepingPlace34 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C26	144
	PlaceOfListing <PlcOfListg>	[0..1]	±		145
	Pledgee <Pldgee>	[0..1]	±	C24	145
	AggregateBalance <AggtBal>	[1..1]	±		146
	PriceDetails <PricDtls>	[1..*]	±	C33	146
	ForeignExchangeDetails <FXDtls>	[0..*]	±		147
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		147
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		147
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		148
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		148
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		148
	ExposureType <XpsrTp>	[0..1]	±		149
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C29	149
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C16, C30	150
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		150

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.

4.4.8.4.17.1 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

Impacted by: C26 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see ["SafeKeepingPlace3"](#) on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

4.4.8.4.17.2 PlaceOfListing <PlcOfListg>

Presence: [0..1]

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

PlaceOfListing <PlcOfListg> contains one of the following elements (see ["MarketIdentification3Choice"](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1375
Or}	Description <Desc>	[1..1]	Text		1375

4.4.8.4.17.3 Pledgee <Pldgee>

Presence: [0..1]

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

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

Pledgee <Pldgee> contains the following elements (see "[Pledgee3](#)" on page 1522 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1522
{Or	TypeAndIdentification <TpAndId>	[1..1]			1523
	Identification <Id>	[1..1]	IdentifierSet	C7	1523
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1523
Or	Identification <Id>	[1..1]			1524
	Identification <Id>	[0..1]	Text		1524
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1524
Or}	Proprietary <Prtry>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1525

Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

4.4.8.4.17.4 AggregateBalance <AggtBal>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

AggregateBalance <AggtBal> contains the following elements (see "[Balance6](#)" on page 1276 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1276
	Quantity <Qty>	[1..1]	±		1276

4.4.8.4.17.5 PriceDetails <PricDtls>

Presence: [1..*]

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

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

PriceDetails <PricDtls> contains the following elements (see "[PriceInformation20](#)" on page 1551 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1551
	Value <Val>	[1..1]	±		1552
	ValueType <ValTp>	[1..1]	±		1552
	SourceOfPrice <SrcOfPric>	[0..1]	±		1552
	QuotationDate <QtnDt>	[0..1]	±		1553

Constraints

- **ValueRule**

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

4.4.8.4.17.6 ForeignExchangeDetails <FXDtls>

Presence: [0..*]

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

ForeignExchangeDetails <FXDtls> contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1349
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1350
	ExchangeRate <XchgRate>	[1..1]	Rate		1350
	QuotationDate <QtnDt>	[0..1]	DateTime		1350
	QuotingInstitution <QtgInstn>	[0..1]	±		1350

4.4.8.4.17.7 DaysAccrued <DaysAcrd>

Presence: [0..1]

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

Datatype: "[Number](#)" on page 1994

4.4.8.4.17.8 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [1..1]

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

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see "BalanceAmounts1" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1275
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1275
	BookValue <BookVal>	[0..1]	±		1275
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1275
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1276

4.4.8.4.17.9 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

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

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see "BalanceAmounts1" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1275
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1275
	BookValue <BookVal>	[0..1]	±		1275
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1275
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1276

4.4.8.4.17.10 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

Presence: [0..1]

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

AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts> contains the following elements (see "BalanceAmounts1" on page 1274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1275
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1275
	BookValue <BookVal>	[0..1]	±		1275
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1275
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1276

4.4.8.4.17.11 QuantityBreakdown <QtyBrkdown>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown53](#)" on page 1558 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1559
	LotQuantity <LotQty>	[0..1]	±		1559
	LotDateTime <LotDtTm>	[0..1]	±		1559
	LotPrice <LotPric>	[0..1]	±		1560
	TypeOfPrice <TpOfPric>	[0..1]	±		1560
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1560
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1560
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1561

4.4.8.4.17.12 ExposureType <XpsrTp>

Presence: [0..1]

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

ExposureType <XpsrTp> contains one of the following elements (see "[ExposureType16Choice](#)" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1447
Or}	Proprietary <Prtry>	[1..1]	±		1449

4.4.8.4.17.13 BalanceBreakdown <BalBrkdwn>

Presence: [0..*]

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

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

BalanceBreakdown <BalBrkdwn> contains the following elements (see "[SubBalanceInformation14](#)" on page 1289 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1289
	Quantity <Qty>	[1..1]	±		1289
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1290
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C16, C30	1290

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.

4.4.8.4.17.14 AdditionalBalanceBreakdown <AddtlBalBrkdwn>

Presence: [0..*]

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

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

AdditionalBalanceBreakdown <AddtlBalBrkdwn> contains the following elements (see "AdditionalBalanceInformation14" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1291
	Quantity <Qty>	[1..1]	±		1291
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1292

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.

4.4.8.4.17.15 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "Max350Text" on page 1997

4.4.8.4.18 HoldingAdditionalDetails <HldgAddtlDtls>

Presence: [0..1]

Definition: Provides additional information on the holding.

Datatype: "Max350Text" on page 1997

4.4.8.4.19 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

Constraints

- **SupplementaryDataRule**

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

4.4.9 AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>

Presence: [0..1]

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

AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts> contains the following **TotalValueInPageAndStatement2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		151
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>	[1..1]	±		152
	TotalBookValueOfStatement <TtlBookValOfStmnt>	[0..1]	±		152

4.4.9.1 TotalHoldingsValueOfPage <TtlHldgsValOfPg>

Presence: [0..1]

Definition: Total value of positions reported in this message.

TotalHoldingsValueOfPage <TtlHldgsValOfPg> contains the following elements (see "[AmountAndDirection6](#)" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

4.4.9.2 TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>*Presence:* [1..1]*Definition:* Total value of positions reported in this statement (a statement may comprise one or more messages).**TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>** contains the following elements (see "AmountAndDirection6" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

4.4.9.3 TotalBookValueOfStatement <TtlBookValOfStmt>*Presence:* [0..1]*Definition:* Total book value of positions reported in this statement (a statement may comprise one or more messages).**TotalBookValueOfStatement <TtlBookValOfStmt>** contains the following elements (see "AmountAndDirection6" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

4.4.10 AlternateReportingCurrencyTotalAmounts <AltrnRptgCcyTtlAmts>*Presence:* [0..1]*Definition:* Total valuation amounts provided in a currency other than the base currency of the account.**AlternateReportingCurrencyTotalAmounts <AltrnRptgCcyTtlAmts>** contains the following **TotalValueInPageAndStatement2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalHoldingsValueOfPage <TtlHldgsValOfPg>	[0..1]	±		152
	TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>	[1..1]	±		153
	TotalBookValueOfStatement <TtlBookValOfStmt>	[0..1]	±		153

4.4.10.1 TotalHoldingsValueOfPage <TtlHldgsValOfPg>*Presence:* [0..1]*Definition:* Total value of positions reported in this message.

TotalHoldingsValueOfPage <TtlHldgsValOfPg> contains the following elements (see "AmountAndDirection6" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

4.4.10.2 TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>

Presence: [1..1]

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

TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt> contains the following elements (see "AmountAndDirection6" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

4.4.10.3 TotalBookValueOfStatement <TtlBookValOfStmnt>

Presence: [0..1]

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

TotalBookValueOfStatement <TtlBookValOfStmnt> contains the following elements (see "AmountAndDirection6" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

5 **semt.013.001.05**

IntraPositionMovementInstructionV05

5.1 **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 IntraPositionMovementInstructionV05 MessageDefinition is composed of 11 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as known 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.

5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntInstr>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		158
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]			158
	Identification <Id>	[1..1]	Text		159
	NumberCounts <NbCounts>	[0..1]	±	C8	159
	Linkages <Lnkgs>	[0..*]			159
	ProcessingPosition <PrcgPos>	[0..1]	±	C18	160
	MessageNumber <MsgNb>	[0..1]	±	C16	160
	Reference <Ref>	[1..1]	±		160
	ReferenceOwner <RefOwnr>	[0..1]	±		161
	AccountOwner <AcctOwnr>	[0..1]	±		161
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		161
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		162
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C10, C11, C12, C13, C14	162
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C2, C15	163
	IntraPositionDetails <IntraPosDtls>	[1..1]		C3, C5	167
	Priority <Prty>	[0..1]	±		167
	SettlementQuantity <SttlmQty>	[1..1]	±		168
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		168
	SettlementDate <SttlmDt>	[1..1]	±		168
	BalanceFrom <BalFr>	[1..1]	±		169
	BalanceTo <BalTo>	[1..1]	±		169
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		169
	SupplementaryData <SplmtryData>	[0..*]	±	C17	169

5.3 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 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 **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 DescriptionUsageRule

Description must be used alone as the last resort.

C12 ISINGuideline

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

C13 ISINPresenceRule

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

C14 OtherIdentificationPresenceRule

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

C15 PlaceOfListingRule

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

C16 ShortLongNumberRule

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

C17 SupplementaryDataRule

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

C18 WithLinkageRule

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

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 the transaction as known by the instructing party.

Datatype: "Max35Text" on page 1997

5.4.2 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

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

CorporateActionEventIdentification <CorpActnEvtId> contains the following **Identification14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		159

5.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique identifier of a document, message or transaction.

Datatype: "Max35Text" on page 1997

5.4.3 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 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1469
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1469
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1470
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1470

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.

5.4.4 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 **Linkages59** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C18	160
	MessageNumber <MsgNb>	[0..1]	±	C16	160
	Reference <Ref>	[1..1]	±		160
	ReferenceOwner <RefOwnr>	[0..1]	±		161

5.4.4.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: When the transaction is to be executed relative to a linked transaction.

Impacted by: C18 "WithLinkageRule"

ProcessingPosition <PrcgPos> contains one of the following elements (see "ProcessingPosition7Choice" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1421
Or}	Proprietary <Prtry>	[1..1]	±		1422

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.

5.4.4.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C16 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "DocumentNumber5Choice" on page 1302 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1303
Or	LongNumber <LngNb>	[1..1]	Text		1303
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1303

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.

5.4.4.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see "References41Choice" on page 1361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1361
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1362
Or	IntraBalanceMovementIdentification <IntraBalMvmntld>	[1..1]	Text		1362
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1362
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[1..1]	Text		1362
Or	PoolIdentification <Poolld>	[1..1]	Text		1362
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1362

5.4.4.4 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see "PartyIdentification127Choice" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1526
Or}	ProprietaryIdentification <Prtryld>	[1..1]	±		1526

5.4.5 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains one of the following elements (see "PartyIdentification127Choice" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1526
Or}	ProprietaryIdentification <Prtryld>	[1..1]	±		1526

5.4.6 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

5.4.7 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 "[SafekeepingPlaceFormat29Choice](#)" on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1417
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1418
	Identification <Id>	[0..1]	Text		1418
Or	Country <Ctry>	[1..1]	CodeSet	C12	1418
Or	TypeAndIdentification <TpAndId>	[1..1]			1418
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1419
	Identification <Id>	[1..1]	IdentifierSet	C7	1419
Or}	Proprietary <Prtry>	[1..1]	±		1419

5.4.8 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: [C10 "DescriptionPresenceRule"](#), [C11 "DescriptionUsageRule"](#), [C12 "ISINGuideline"](#), [C13 "ISINPresenceRule"](#), [C14 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrlId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

5.4.9 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C2 "AdditionalDetailsRule", C15 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes92" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1315
	DayCountBasis <DayCntBsis>	[0..1]	±		1315
	RegistrationForm <RegnForm>	[0..1]			1315
{Or	Code <Cd>	[1..1]	CodeSet		1315
Or}	Proprietary <Prtry>	[1..1]	±		1316
	PaymentFrequency <PmtFrqcy>	[0..1]			1316
{Or	Code <Cd>	[1..1]	CodeSet		1316
Or}	Proprietary <Prtry>	[1..1]	±		1316
	PaymentStatus <PmtSts>	[0..1]			1317
{Or	Code <Cd>	[1..1]	CodeSet		1317
Or}	Proprietary <Prtry>	[1..1]	±		1317
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1317
{Or	Code <Cd>	[1..1]	CodeSet		1318
Or}	Proprietary <Prtry>	[1..1]	±		1318
	ClassificationType <ClssfctnTp>	[0..1]	±		1318
	OptionStyle <OptnStyle>	[0..1]	±		1319
	OptionType <OptnTp>	[0..1]			1319
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1319
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1320
	CouponDate <CpnDt>	[0..1]	Date		1320
	ExpiryDate <XpryDt>	[0..1]	Date		1320
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1320
	MaturityDate <MtrtyDt>	[0..1]	Date		1320
	IssueDate <IssdDt>	[0..1]	Date		1321
	NextCallableDate <NxtClblDt>	[0..1]	Date		1321
	PutableDate <PutblDt>	[0..1]	Date		1321
	DatedDate <DtdDt>	[0..1]	Date		1321
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1321
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1321

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1321
	NextFactor <NxtFctr>	[0..1]	Rate		1321
	InterestRate <IntrstRate>	[0..1]	Rate		1322
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1322
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1322
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1322
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1322
{Or	Short <Shrt>	[1..1]	Text		1322
Or}	Long <Lng>	[1..1]	±		1322
	PoolNumber <PoolNb>	[0..1]	±		1323
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1323
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1323
	CallableIndicator <ClblInd>	[0..1]	Indicator		1323
	PutableIndicator <PutblInd>	[0..1]	Indicator		1324
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1324
	ExercisePrice <ExrcPric>	[0..1]	±		1324
	SubscriptionPrice <SbcptPric>	[0..1]	±		1324
	ConversionPrice <ConvsPric>	[0..1]	±		1325
	StrikePrice <StrkPric>	[0..1]	±		1325
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1325
	ContractSize <CtrctSz>	[0..1]	±		1325
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1326
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1327

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.

5.4.10 IntraPositionDetails <IntraPosDtIs>

Presence: [1..1]

Definition: Intra-position movement transaction details.

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

IntraPositionDetails <IntraPosDtIs> contains the following **IntraPositionDetails55** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		167
	SettlementQuantity <SttlmQty>	[1..1]	±		168
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		168
	SettlementDate <SttlmDt>	[1..1]	±		168
	BalanceFrom <BalFr>	[1..1]	±		169
	BalanceTo <BalTo>	[1..1]	±		169
	InstructionProcessingAdditionalDetails <InstrPrpgAddtlDtIs>	[0..1]	Text		169

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

5.4.10.1 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction is to be executed with a high priority.

Priority <Prty> contains one of the following elements (see ["PriorityNumeric4Choice"](#) on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1451
Or}	Proprietary <Prtry>	[1..1]	±		1451

5.4.10.2 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see ["FinancialInstrumentQuantity1Choice"](#) on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

5.4.10.3 SecuritiesSubBalanceIdentification <SctiesSubBalId>

Presence: [0..1]

Definition: Number identifying a securities sub balance type (for example, restriction identification etc...).

SecuritiesSubBalanceIdentification <SctiesSubBalId> contains the following elements (see ["GenericIdentification37"](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Issuer <Issr>	[0..1]	Text		1369

5.4.10.4 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 ["DateAndDateTime2Choice"](#) on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

5.4.10.5 BalanceFrom <BalFr>

Presence: [1..1]

Definition: Balance from which the securities are moving.

BalanceFrom <BalFr> contains the following elements (see ["SecuritiesSubBalanceTypeAndQuantityBreakdown3"](#) on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1281
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1282

5.4.10.6 BalanceTo <BalTo>

Presence: [1..1]

Definition: Balance to which the securities are moving.

BalanceTo <BalTo> contains the following elements (see ["SecuritiesSubBalanceTypeAndQuantityBreakdown3"](#) on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1281
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1282

5.4.10.7 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

Presence: [0..1]

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

Datatype: ["Max350Text"](#) on page 1997

5.4.11 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C17 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.014.001.06**

IntraPositionMovementStatusAdviceV06

6.1 **MessageDefinition Functionality**

Scope

An account servicer sends a IntraPositionMovementStatusAdvice to an account owner to advise the status of an intra-position movement instruction previously sent by the account owner.

The account servicer/owner relationship may be:

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

Usage

The message may also be used to:

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

Outline

The IntraPositionMovementStatusAdviceV06 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of a transaction as per the account owner (or the instructing party managing the account).

B. ProcessingStatus

Provides details on the processing status of the transaction.

C. SettlementStatus

Provides the status of settlement of a transaction.

D. TransactionDetails

Identifies the details of the transaction.

E. SupplementaryData

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

6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntStsAdv>	[1..1]			
	TransactionIdentification <TxId>	[1..1]		C7	173
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		174
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		174
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		174
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		174
	ProcessingStatus <PrctrSts>	[0..1]			174
{Or	Rejected <Rjctd>	[1..1]	±		175
Or	Repair <Rpr>	[1..1]	±		175
Or	Cancelled <Canc>	[1..1]	±		175
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		176
Or}	Proprietary <Prtry>	[1..1]	±		176
	SettlementStatus <SttlmSts>	[0..1]	±	C9	176
	TransactionDetails <TxDtls>	[0..1]			177
	PoolIdentification <PoolId>	[0..1]	Text		177
	AccountOwner <AcctOwnr>	[0..1]	±		178
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		178
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C3, C4, C5, C6, C8	178
	SettlementQuantity <SttlmQty>	[1..1]	±		179
	LotNumber <LotNb>	[0..1]	±		179
	SettlementDate <SttlmDt>	[1..1]	±		180
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		180
	BalanceFrom <BalFr>	[0..1]	±		180
	BalanceTo <BalTo>	[0..1]	±		180
	SupplementaryData <SplmtryData>	[0..*]	±	C10	181

6.3 Constraints

C1 AdditionalReasonInformationRule

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C2 AnyBIC

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

C3 DescriptionPresenceRule

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

C4 DescriptionUsageRule

Description must be used alone as the last resort.

C5 ISINGuideline

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

C6 ISINPresenceRule

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

C7 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C8 OtherIdentificationPresenceRule

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

C9 PendingToFailingRule

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

C10 SupplementaryDataRule

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

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of a transaction as per the account owner (or the instructing party managing the account).

Impacted by: C7 "NoAccountOwnerTransactionIdentificationRule"

TransactionIdentification <TxId> contains the following **TransactionIdentifications29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		174
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		174
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		174
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		174

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

6.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 1997

6.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

6.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

6.4.1.4 ProcessorTransactionIdentification <PrctrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: "Max35Text" on page 1997

6.4.2 ProcessingStatus <PrcgSts>

Presence: [0..1]

Definition: Provides details on the processing status of the transaction.

ProcessingStatus <PrcgSts> contains one of the following **IntraPositionProcessingStatus7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rejected <Rjctd>	[1..1]	±		175
Or	Repair <Rpr>	[1..1]	±		175
Or	Cancelled <Canc>	[1..1]	±		175
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		176
Or}	Proprietary <Prtry>	[1..1]	±		176

6.4.2.1 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see "[RejectionOrRepairStatus29Choice](#)" on page 1685 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1685
Or}	Reason <Rsn>	[1..*]	±		1685

6.4.2.2 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see "[RejectionOrRepairStatus29Choice](#)" on page 1685 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1685
Or}	Reason <Rsn>	[1..*]	±		1685

6.4.2.3 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled.

Cancelled <Canc> contains one of the following elements (see "[CancellationStatus24Choice](#)" on page 1683 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1683
Or}	Reason <Rsn>	[1..*]			1683
	Code <Cd>	[1..1]			1684
{Or	Code <Cd>	[1..1]	CodeSet		1684
Or}	Proprietary <Prtry>	[1..1]	±		1685
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1685

6.4.2.4 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "[AcknowledgedAcceptedStatus21Choice](#)" on page 1835 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1835
Or}	Reason <Rsn>	[1..*]	±		1835

6.4.2.5 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies a choice of status for the processing of an intra-position movement.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

6.4.3 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: [C9 "PendingToFailingRule"](#)

SettlementStatus <SttlmSts> contains one of the following elements (see "SettlementStatus16Choice" on page 1818 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1819
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1819
Or}	Reason <Rsn>	[1..*]	±		1819
Or	Failing <Fng>	[1..1]			1819
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1820
Or}	Reason <Rsn>	[1..*]	±		1820
Or}	Proprietary <Prtry>	[1..1]	±		1820

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.

6.4.4 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtls> contains the following **IntraPositionDetails49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PoolIdentification <PoolId>	[0..1]	Text		177
	AccountOwner <AcctOwnr>	[0..1]	±		178
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		178
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C3, C4, C5, C6, C8	178
	SettlementQuantity <SttlmQty>	[1..1]	±		179
	LotNumber <LotNb>	[0..1]	±		179
	SettlementDate <SttlmDt>	[1..1]	±		180
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		180
	BalanceFrom <BalFr>	[0..1]	±		180
	BalanceTo <BalTo>	[0..1]	±		180

6.4.4.1 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1997

6.4.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains one of the following elements (see "[PartyIdentification127Choice](#)" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1526
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1526

6.4.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

6.4.4.4 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C3 "DescriptionPresenceRule", C4 "DescriptionUsageRule", C5 "ISINGuideline", C6 "ISINPresenceRule", C8 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "[SecurityIdentification19](#)" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

6.4.4.5 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtdsdVal>	[1..1]	Amount		1348

6.4.4.6 LotNumber <LotNb>

Presence: [0..1]

Definition: Number identifying a lot constituting the financial instrument.

LotNumber <LotNb> contains the following elements (see "[GenericIdentification37](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Issuer <Issr>	[0..1]	Text		1369

6.4.4.7 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

6.4.4.8 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: "[ISODatetime](#)" on page 1991

6.4.4.9 BalanceFrom <BalFr>

Presence: [0..1]

Definition: Balance from which the securities are moving.

BalanceFrom <BalFr> contains one of the following elements (see "[SecuritiesBalanceType7Choice](#)" on page 1286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1286
Or}	Proprietary <Prtry>	[1..1]	±		1287

6.4.4.10 BalanceTo <BalTo>

Presence: [0..1]

Definition: Balance to which the securities are moving.

BalanceTo <BalTo> contains one of the following elements (see "[SecuritiesBalanceType7Choice](#)" on page 1286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1286
Or}	Proprietary <Prtry>	[1..1]	±		1287

6.4.5 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.015.001.08**

IntraPositionMovementConfirmationV08

7.1 **MessageDefinition Functionality**

Scope

The IntraPositionMovementConfirmation is sent by an account servicer to an account owner to confirm the movement of securities within its holding from one sub-balance to another, for example, blocking of securities.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of its participant
- an agent (sub-custodian) acting on behalf of its global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

Outline

The IntraPositionMovementConfirmationV08 MessageDefinition is composed of 8 MessageBuildingBlocks:

A. AdditionalParameters

Additional parameters for the transaction.

B. AccountOwner

Party that legally owns the account.

C. SafekeepingAccount

Account to or from which a securities entry is made.

D. SafekeepingPlace

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

E. FinancialInstrumentIdentification

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

F. FinancialInstrumentAttributes

Elements characterising a financial instrument.

G. IntraPositionDetails

Intra-position movement transaction details.

H. SupplementaryData

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

7.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntConf>	[1..1]			
	AdditionalParameters <AddtlParams>	[0..1]			186
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		187
	PreviousPartialConfirmationIdentification <PrvsPrtlConflId>	[0..1]	Text		187
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		187
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		187
	PoolIdentification <PoolId>	[0..1]	Text		188
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		188
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		188
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		188
	AccountOwner <AcctOwnr>	[0..1]	±		188
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		188
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		189
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C10, C11, C13, C14, C15	189
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C16	190
	IntraPositionDetails <IntraPosDtls>	[1..1]		C4, C6	194
	SettledQuantity <SttldQty>	[1..1]	±		195
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		195
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		195
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		195
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		196
	SettlementDate <SttlmDt>	[1..1]	±		196
	AvailableDate <AvlblDt>	[0..1]	±		196
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C12	197
	BalanceFrom <BalFr>	[1..1]	±		197
	BalanceTo <BalTo>	[1..1]	±		197
	InstructionProcessingAdditionalDetails <InstrPrccgAddtlDtls>	[0..1]	Text		198

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C17	198

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 BalanceFromToRule

The BalanceFrom/Type must be different from the BalanceTo/Type.

C7 Country

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

C8 CurrencyAmount

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

Note: The decimal separator is a dot.

C9 CurrencyAmount

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

Note: The decimal separator is a dot.

C10 DescriptionPresenceRule

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

C11 DescriptionUsageRule

Description must be used alone as the last resort.

C12 EventTypeRule

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

C13 ISINGuideline

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

C14 ISINPresenceRule

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

C15 OtherIdentificationPresenceRule

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

C16 PlaceOfListingRule

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

C17 SupplementaryDataRule

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

7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1 AdditionalParameters <AddtlParams>

Presence: [0..1]

Definition: Additional parameters for the transaction.

AdditionalParameters <AddtlParams> contains the following **AdditionalParameters21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		187
	PreviousPartialConfirmationIdentification <PrvsPrtlConflId>	[0..1]	Text		187
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		187
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		187
	PoolIdentification <PoolId>	[0..1]	Text		188
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		188
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		188
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		188

7.4.1.1 PartialSettlement <PrtlSttlm>

Presence: [0..1]

Definition: Specifies partial settlement information.

Datatype: "PartialSettlement2Code" on page 1894

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.

7.4.1.2 PreviousPartialConfirmationIdentification <PrvsPrtlConflId>

Presence: [0..1]

Definition: Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

Datatype: "Max35Text" on page 1997

7.4.1.3 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 1997

7.4.1.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

7.4.1.5 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1997

7.4.1.6 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

7.4.1.7 MarketInfrastructureTransactionIdentification <MktInfstrctrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

7.4.1.8 ProcessorTransactionIdentification <PrctrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: "Max35Text" on page 1997

7.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains one of the following elements (see "PartyIdentification127Choice" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1526
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1526

7.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

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).

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see "[SafekeepingPlaceFormat29Choice](#)" on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1417
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1418
	Identification <Id>	[0..1]	Text		1418
Or	Country <Ctry>	[1..1]	CodeSet	C12	1418
Or	TypeAndIdentification <TpAndId>	[1..1]			1418
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1419
	Identification <Id>	[1..1]	IdentifierSet	C7	1419
Or}	Proprietary <Prtry>	[1..1]	±		1419

7.4.5 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: [C10 "DescriptionPresenceRule"](#), [C11 "DescriptionUsageRule"](#), [C13 "ISINGuideline"](#), [C14 "ISINPresenceRule"](#), [C15 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrlId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

7.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C3 "AdditionalDetailsRule", C16 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes92" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1315
	DayCountBasis <DayCntBsis>	[0..1]	±		1315
	RegistrationForm <RegnForm>	[0..1]			1315
{Or	Code <Cd>	[1..1]	CodeSet		1315
Or}	Proprietary <Prtry>	[1..1]	±		1316
	PaymentFrequency <PmtFrqcy>	[0..1]			1316
{Or	Code <Cd>	[1..1]	CodeSet		1316
Or}	Proprietary <Prtry>	[1..1]	±		1316
	PaymentStatus <PmtSts>	[0..1]			1317
{Or	Code <Cd>	[1..1]	CodeSet		1317
Or}	Proprietary <Prtry>	[1..1]	±		1317
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1317
{Or	Code <Cd>	[1..1]	CodeSet		1318
Or}	Proprietary <Prtry>	[1..1]	±		1318
	ClassificationType <ClssfctnTp>	[0..1]	±		1318
	OptionStyle <OptnStyle>	[0..1]	±		1319
	OptionType <OptnTp>	[0..1]			1319
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1319
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1320
	CouponDate <CpnDt>	[0..1]	Date		1320
	ExpiryDate <XpryDt>	[0..1]	Date		1320
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1320
	MaturityDate <MtrtyDt>	[0..1]	Date		1320
	IssueDate <IssdDt>	[0..1]	Date		1321
	NextCallableDate <NxtClblDt>	[0..1]	Date		1321
	PutableDate <PutblDt>	[0..1]	Date		1321
	DatedDate <DtdDt>	[0..1]	Date		1321
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1321
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1321

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1321
	NextFactor <NxtFctr>	[0..1]	Rate		1321
	InterestRate <IntrstRate>	[0..1]	Rate		1322
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1322
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1322
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1322
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1322
{Or	Short <Shrt>	[1..1]	Text		1322
Or}	Long <Lng>	[1..1]	±		1322
	PoolNumber <PoolNb>	[0..1]	±		1323
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1323
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1323
	CallableIndicator <ClblInd>	[0..1]	Indicator		1323
	PutableIndicator <PutblInd>	[0..1]	Indicator		1324
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1324
	ExercisePrice <ExrcPric>	[0..1]	±		1324
	SubscriptionPrice <SbcptPric>	[0..1]	±		1324
	ConversionPrice <ConvsPric>	[0..1]	±		1325
	StrikePrice <StrkPric>	[0..1]	±		1325
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1325
	ContractSize <CtrctSz>	[0..1]	±		1325
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1326
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1327

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.

7.4.7 IntraPositionDetails <IntraPosDtls>

Presence: [1..1]

Definition: Intra-position movement transaction details.

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

IntraPositionDetails <IntraPosDtls> contains the following **IntraPositionDetails52** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		195
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		195
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		195
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		195
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		196
	SettlementDate <SttlmDt>	[1..1]	±		196
	AvailableDate <AvlblDt>	[0..1]	±		196
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C12	197
	BalanceFrom <BalFr>	[1..1]	±		197
	BalanceTo <BalTo>	[1..1]	±		197
	InstructionProcessingAdditionalDetails <InstrPrpgAddtlDtls>	[0..1]	Text		198

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

7.4.7.1 SettledQuantity <SttldQty>*Presence:* [1..1]*Definition:* Quantity of financial instrument effectively settled.**SettledQuantity <SttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

7.4.7.2 SecuritiesSubBalanceIdentification <SctiesSubBalld>*Presence:* [0..1]*Definition:* Number identifying a Securities Sub balance Type for example restriction identification.**SecuritiesSubBalanceIdentification <SctiesSubBalld>** contains the following elements (see "GenericIdentification37" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Issuer <Issr>	[0..1]	Text		1369

7.4.7.3 CollateralMonitorAmount <CollMntrAmt>*Presence:* [0..1]*Definition:* Value of the collateral available for the delivery settlement process at the account level.**CollateralMonitorAmount <CollMntrAmt>** contains the following elements (see "AmountAndDirection44" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

7.4.7.4 PreviouslySettledQuantity <PrevsllySttldQty>*Presence:* [0..1]*Definition:* Quantity of financial instrument previously settled.

PreviouslySettledQuantity <PrevsllySttldQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

7.4.7.5 RemainingToBeSettledQuantity <RmngToBeSttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument remaining to be settled.

RemainingToBeSettledQuantity <RmngToBeSttldQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

7.4.7.6 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

7.4.7.7 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

7.4.7.8 CorporateActionEventType <CorpActnEvtTp>

Presence: [0..1]

Definition: Specifies the type of corporate event.

Impacted by: C12 "EventTypeRule"

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see "CorporateActionEventType88Choice" on page 1386 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1386
Or}	Proprietary <Prtry>	[1..1]	±		1393

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.

7.4.7.9 BalanceFrom <BalFr>

Presence: [1..1]

Definition: Balance from which the securities are moving.

BalanceFrom <BalFr> contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1281
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1282

7.4.7.10 BalanceTo <BalTo>

Presence: [1..1]

Definition: Balance to which the securities are moving.

BalanceTo <BalTo> contains the following elements (see ["SecuritiesSubBalanceTypeAndQuantityBreakdown3"](#) on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1281
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1282

7.4.7.11 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

Presence: [0..1]

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

Datatype: ["Max350Text"](#) on page 1997

7.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C17 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.016.001.08**

IntraPositionMovementPostingReportV08

8.1 **MessageDefinition Functionality**

Scope

The IntraPositionMovementPostingReport is sent by an account servicer to an account owner to provide the details of increases and decreases in securities with a given status within a holding, that is, intra-position transfers, which occurred during a specified period, for all or selected securities in a specified safekeeping account which the account servicer holds for the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of its participant
- an agent (sub-custodian) acting on behalf of its global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

:

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

Outline

The IntraPositionMovementPostingReportV08 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. Pagination

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

B. StatementGeneralDetails

General information related to the report.

C. AccountOwner

Party that legally owns the account.

D. SafekeepingAccount

Account to or from which a securities entry is made.

E. FinancialInstrument

Reporting per financial instrument.

8.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntPstngRpt>	[1..1]			
	Pagination <Pgntn>	[1..1]	±		204
	StatementGeneralDetails <StmntGnlDtls>	[1..1]		C17	204
	ReportNumber <RptNb>	[0..1]	±		205
	QueryReference <QryRef>	[0..1]	Text		205
	StatementIdentification <StmntId>	[0..1]	Text		205
	StatementPeriod <StmntPrd>	[1..1]	±		205
	Frequency <Frqcy>	[0..1]	±		205
	UpdateType <UpdTp>	[0..1]	±		206
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		206
	AccountOwner <AcctOwnr>	[0..1]	±		206
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		206
	FinancialInstrument <FinInstrm>	[0..*]			207
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C10, C11, C13, C14, C15	208
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C16	209
	SubBalance <SubBal>	[1..*]		C6	213
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		214
	BalanceFrom <BalFr>	[1..1]	±		214
	IntraPositionMovement <IntraPosMvmnt>	[1..*]		C4	214
	Identification <Id>	[0..1]	±		215
	SettledQuantity <SttldQty>	[1..1]	±		216
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		216
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		216
	SecuritiesSubBalanceIdentification <ScitiesSubBalId>	[0..1]	±		216
	BalanceTo <BalTo>	[1..1]	±		217
	SettlementDate <SttlmDt>	[1..1]	±		217
	AvailableDate <AvlblDt>	[0..1]	±		217
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		217

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C12	218
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		218
	InstructionProcessingAdditionalDetails <InstrPrdgAddtlDtls>	[0..1]	Text		218
	SupplementaryData <SplmtryData>	[0..*]	±	C18	219

8.3 Constraints

C1 ActiveCurrency

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

C2 ActiveOrHistoricCurrency

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

C3 AdditionalDetailsRule

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

C4 AdditionalDetailsRule

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

C5 AnyBIC

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

C6 BalanceFromToRule2

BalanceFrom/Code must be different from the IntraPositionMovement/BalanceTo/Code.

C7 Country

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

C8 CurrencyAmount

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

Note: The decimal separator is a dot.

C9 CurrencyAmount

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

Note: The decimal separator is a dot.

C10 DescriptionPresenceRule

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

C11 DescriptionUsageRule

Description must be used alone as the last resort.

C12 EventTypeRule

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

C13 ISINGuideline

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

C14 ISINPresenceRule

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

C15 OtherIdentificationPresenceRule

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

C16 PlaceOfListingRule

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

C17 ReportNumberRule

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

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

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

C18 SupplementaryDataRule

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

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 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1420
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1420

8.4.2 StatementGeneralDetails <StmtGnlDtls>

Presence: [1..1]

Definition: General information related to the report.

Impacted by: C17 "ReportNumberRule"

StatementGeneralDetails <StmtGnlDtls> contains the following **Statement80** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		205
	QueryReference <QryRef>	[0..1]	Text		205
	StatementIdentification <Stmtd>	[0..1]	Text		205
	StatementPeriod <StmtdPrd>	[1..1]	±		205
	Frequency <Frqcy>	[0..1]	±		205
	UpdateType <UpdTp>	[0..1]	±		206
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		206

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 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1470
Or}	Long <Lng>	[1..1]	Text		1471

8.4.2.2 QueryReference <QryRef>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 1997

8.4.2.3 StatementIdentification <Stmtd>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: "[Max35Text](#)" on page 1997

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 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateToDateTime <FrDtTmToDtTm>	[1..1]	±		1294
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1294

8.4.2.5 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "Frequency25Choice" on page 1352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1352
Or}	Proprietary <Prtry>	[1..1]	±		1352

8.4.2.6 UpdateType <UpdTp>

Presence: [0..1]

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

UpdateType <UpdTp> contains one of the following elements (see "UpdateType15Choice" on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1460
Or}	Proprietary <Prtry>	[1..1]	±		1460

8.4.2.7 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 1993):

- *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 one of the following elements (see "PartyIdentification127Choice" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1526
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1526

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 "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

8.4.5 FinancialInstrument <FinInstrm>

Presence: [0..*]

Definition: Reporting per financial instrument.

FinancialInstrument <FinInstrm> contains the following **FinancialInstrumentDetails34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C10, C11, C13, C14, C15	208
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C16	209
	SubBalance <SubBal>	[1..*]		C6	213
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		214
	BalanceFrom <BalFr>	[1..1]	±		214
	IntraPositionMovement <IntraPosMvmnt>	[1..*]		C4	214
	Identification <Id>	[0..1]	±		215
	SettledQuantity <SttldQty>	[1..1]	±		216
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		216
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		216
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		216
	BalanceTo <BalTo>	[1..1]	±		217
	SettlementDate <SttlmDt>	[1..1]	±		217
	AvailableDate <AvlblDt>	[0..1]	±		217
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		217
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C12	218
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		218
	InstructionProcessingAdditionalDetails <InstrPrpgAddtlDtls>	[0..1]	Text		218
	SupplementaryData <SplmtryData>	[0..*]	±	C18	219

8.4.5.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C10 "DescriptionPresenceRule", C11 "DescriptionUsageRule", C13 "ISINGuideline", C14 "ISINPresenceRule", C15 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <Othrid>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

8.4.5.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C3 "AdditionalDetailsRule", C16 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes92" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1315
	DayCountBasis <DayCntBsis>	[0..1]	±		1315
	RegistrationForm <RegnForm>	[0..1]			1315
{Or	Code <Cd>	[1..1]	CodeSet		1315
Or}	Proprietary <Prtry>	[1..1]	±		1316
	PaymentFrequency <PmtFrqcy>	[0..1]			1316
{Or	Code <Cd>	[1..1]	CodeSet		1316
Or}	Proprietary <Prtry>	[1..1]	±		1316
	PaymentStatus <PmtSts>	[0..1]			1317
{Or	Code <Cd>	[1..1]	CodeSet		1317
Or}	Proprietary <Prtry>	[1..1]	±		1317
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1317
{Or	Code <Cd>	[1..1]	CodeSet		1318
Or}	Proprietary <Prtry>	[1..1]	±		1318
	ClassificationType <ClssfctnTp>	[0..1]	±		1318
	OptionStyle <OptnStyle>	[0..1]	±		1319
	OptionType <OptnTp>	[0..1]			1319
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1319
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1320
	CouponDate <CpnDt>	[0..1]	Date		1320
	ExpiryDate <XpryDt>	[0..1]	Date		1320
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1320
	MaturityDate <MtrtyDt>	[0..1]	Date		1320
	IssueDate <IssdDt>	[0..1]	Date		1321
	NextCallableDate <NxtClblDt>	[0..1]	Date		1321
	PutableDate <PutblDt>	[0..1]	Date		1321
	DatedDate <DtdDt>	[0..1]	Date		1321
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1321
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1321

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1321
	NextFactor <NxtFctr>	[0..1]	Rate		1321
	InterestRate <IntrstRate>	[0..1]	Rate		1322
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1322
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1322
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1322
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1322
{Or	Short <Shrt>	[1..1]	Text		1322
Or}	Long <Lng>	[1..1]	±		1322
	PoolNumber <PoolNb>	[0..1]	±		1323
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1323
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1323
	CallableIndicator <ClblInd>	[0..1]	Indicator		1323
	PutableIndicator <PutblInd>	[0..1]	Indicator		1324
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1324
	ExercisePrice <ExrcPric>	[0..1]	±		1324
	SubscriptionPrice <SbcptPric>	[0..1]	±		1324
	ConversionPrice <ConvsPric>	[0..1]	±		1325
	StrikePrice <StrkPric>	[0..1]	±		1325
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1325
	ContractSize <CtrctSz>	[0..1]	±		1325
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1326
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1327

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.

8.4.5.3 SubBalance <SubBal>

Presence: [1..*]

Definition: Identification of the sub-balance.

Impacted by: C6 "BalanceFromToRule2"

SubBalance <SubBal> contains the following **IntraPositionDetails51** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		214
	BalanceFrom <BalFr>	[1..1]	±		214
	IntraPositionMovement <IntraPosMvmnt>	[1..*]		C4	214
	Identification <Id>	[0..1]	±		215
	SettledQuantity <SttldQty>	[1..1]	±		216
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		216
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		216
	SecuritiesSubBalanceIdentification <SctiesSubBalId>	[0..1]	±		216
	BalanceTo <BalTo>	[1..1]	±		217
	SettlementDate <SttlmDt>	[1..1]	±		217
	AvailableDate <AvlblDt>	[0..1]	±		217
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		217
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C12	218
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		218
	InstructionProcessingAdditionalDetails <InstrPrccgAddtlDtls>	[0..1]	Text		218
	SupplementaryData <SplmtryData>	[0..*]	±	C18	219

Constraints

- **BalanceFromToRule2**

BalanceFrom/Code must be different from the IntraPositionMovement/BalanceTo/Code.

On Condition
 /IntraPositionMovement[*]/BalanceTo/Code is present
 And /BalanceFrom/Code is present
 Following Must be True
 /IntraPositionMovement[*]/BalanceTo/Code Must be different from /BalanceFrom/
 Code

8.4.5.3.1 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see "[SafekeepingPlaceFormat29Choice](#)" on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1417
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1418
	Identification <Id>	[0..1]	Text		1418
Or	Country <Ctry>	[1..1]	CodeSet	C12	1418
Or	TypeAndIdentification <TpAndId>	[1..1]			1418
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1419
	Identification <Id>	[1..1]	IdentifierSet	C7	1419
Or}	Proprietary <Prtry>	[1..1]	±		1419

8.4.5.3.2 BalanceFrom <BalFr>

Presence: [1..1]

Definition: Balance from which the securities were moved.

BalanceFrom <BalFr> contains one of the following elements (see "[SecuritiesBalanceType6Choice](#)" on page 1283 for details)

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

8.4.5.3.3 IntraPositionMovement <IntraPosMvmnt>

Presence: [1..*]

Definition: Intra-position movement(s) having been performed.

Impacted by: [C4 "AdditionalDetailsRule"](#)

IntraPositionMovement <IntraPosMvmnt> contains the following **IntraPositionMovementDetails17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		215
	SettledQuantity <SttldQty>	[1..1]	±		216
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		216
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		216
	SecuritiesSubBalanceIdentification <SciesSubBalld>	[0..1]	±		216
	BalanceTo <BalTo>	[1..1]	±		217
	SettlementDate <SttldDt>	[1..1]	±		217
	AvailableDate <AvlblDt>	[0..1]	±		217
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		217
	CorporateActionEventType <CorpActnEvtTp>	[0..1]	±	C12	218
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		218
	InstructionProcessingAdditionalDetails <InstrPrpgAddtlDtls>	[0..1]	Text		218
	SupplementaryData <SplmtryData>	[0..*]	±	C18	219

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.

8.4.5.3.3.1 Identification <Id>

Presence: [0..1]

Definition: Identifications (account owner and/or account servicer) of the intra-position movement.

Identification <Id> contains one of the following elements (see "[References42Choice](#)" on page 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		1364
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1364
Or	PoolIdentification <Poolld>	[1..1]	Text		1364
Or	MarketInfrastructureTransactionIdentification <MktlnfrstrctrTxld>	[1..1]	Text		1364
Or}	ProcessorTransactionIdentification <PrctrTxld>	[1..1]	Text		1364

8.4.5.3.3.2 SettledQuantity <SttldQty>*Presence:* [1..1]*Definition:* Quantity of financial instrument effectively settled.**SettledQuantity <SttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

8.4.5.3.3.3 PreviouslySettledQuantity <PrevslySttldQty>*Presence:* [0..1]*Definition:* Quantity of financial instrument previously settled.**PreviouslySettledQuantity <PrevslySttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

8.4.5.3.3.4 RemainingToBeSettledQuantity <RmngToBeSttldQty>*Presence:* [0..1]*Definition:* Quantity of financial instrument remaining to be settled.**RemainingToBeSettledQuantity <RmngToBeSttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

8.4.5.3.3.5 SecuritiesSubBalanceIdentification <SctiesSubBalld>*Presence:* [0..1]*Definition:* Number identifying a securities sub-balance type for example restriction identification.

SecuritiesSubBalanceIdentification <SctiesSubBalId> contains the following elements (see "GenericIdentification37" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Issuer <Issr>	[0..1]	Text		1369

8.4.5.3.3.6 BalanceTo <BalTo>

Presence: [1..1]

Definition: Balance to which the securities were moved.

BalanceTo <BalTo> contains one of the following elements (see "SecuritiesBalanceType6Choice" on page 1283 for details)

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

8.4.5.3.3.7 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

8.4.5.3.3.8 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

8.4.5.3.3.9 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: "ISODatetime" on page 1991

8.4.5.3.3.10 CorporateActionEventType <CorpActnEvtTp>

Presence: [0..1]

Definition: Specifies the type of corporate event.

Impacted by: C12 "EventTypeRule"

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see "CorporateActionEventType88Choice" on page 1386 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1386
Or}	Proprietary <Prtry>	[1..1]	±		1393

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.

8.4.5.3.3.11 CollateralMonitorAmount <CollMntrAmt>

Presence: [0..1]

Definition: Value of the collateral available for the delivery settlement process at the account level.

CollateralMonitorAmount <CollMntrAmt> contains the following elements (see "AmountAndDirection44" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

8.4.5.3.3.12 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

Presence: [0..1]

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

Datatype: "Max350Text" on page 1997

8.4.5.3.3.13 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C18 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.017.001.11**

SecuritiesTransactionPostingReportV11

9.1 **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 SecuritiesTransactionPostingReportV11 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.

9.2 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]	±		233
	StatementGeneralDetails <StmntGnlDtls>	[1..1]		C23	233
	ReportNumber <RptNb>	[0..1]	±		234
	QueryReference <QryRef>	[0..1]	Text		234
	StatementIdentification <StmntId>	[0..1]	Text		235
	StatementPeriod <StmntPrd>	[1..1]	±		235
	Frequency <Frqcy>	[0..1]	±		235
	UpdateType <UpdTp>	[0..1]	±		235
	StatementBasis <StmntBsis>	[1..1]	±		235
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		236
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		236
	AccountOwner <AcctOwnr>	[0..1]	±		236
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		236
	IntermediaryInformation <IntrmyInf>	[0..10]			237
	Identification <Id>	[1..1]	±		237
	Role <Role>	[0..1]	±		237
	Account <Acct>	[0..1]	±		238
	FinancialInstrumentDetails <FinInstrmDtls>	[0..*]			238
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C12, C13, C17	241
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		242
	PriceDetails <PricDtls>	[0..1]	±	C33	242
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	243
	OpeningBalance <OpngBal>	[0..1]	±	C27	243
	ClosingBalance <ClsgBal>	[0..1]	±	C28	244
	Transaction <Tx>	[1..*]		C15	244

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		247
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		247
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		247
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		247
	TradeIdentification <TradId>	[0..*]	Text		247
	PoolIdentification <PoolId>	[0..1]	Text		247
	CommonIdentification <CmonId>	[0..1]	Text		248
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		248
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		248
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		248
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		248
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		248
	MasterReference <MstrRef>	[0..1]	Text		248
	ClientReference <ClntRef>	[0..1]	±		249
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		249
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		249
	TransactionDetails <TxDtls>	[0..1]		C2, C22, C31, C32	249
	TransactionActivity <TxActvty>	[1..1]	±		254
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		254
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		254
	Payment <Pmt>	[1..1]	CodeSet		255
	SettlementParameters <SttlmParams>	[0..1]		C4, C26	255
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		256
	SettlingCapacity <SttlgCpcty>	[0..1]	±		256
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		256
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		256
	Registration <Regn>	[0..1]	±		257
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		257
	CashClearingSystem <CshClrSys>	[0..1]	±		257

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TaxCapacity <TaxCpcty>	[0..1]	±		257
	RepurchaseType <RpTp>	[0..1]	±		258
	MarketClientSide <MktClntSd>	[0..1]	±		258
	BlockTrade <BlckTrad>	[0..1]	±		258
	LegalRestrictions <LglRstrctns>	[0..1]	±		258
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		259
	NettingEligibility <NetgElgblty>	[0..1]	±		259
	CCPEligibility <CCPElgblty>	[0..1]	±		259
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		259
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		260
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		260
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	260
	PlaceOfClearing <PlcOfClr>	[0..1]	±		261
	PostingQuantity <PstngQty>	[1..1]	±		261
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C16	261
	PostingAmount <PstngAmt>	[0..1]	±		262
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		262
	TradeDate <TradDt>	[0..1]	±		262
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		262
	SettlementDate <SttlmDt>	[0..1]	±		263
	ValueDate <ValDt>	[0..1]	±		263
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		263
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		263
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C18, C19, C20, C21	263
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C18, C19, C20, C21	264
	ReversalIndicator <RvslInd>	[0..1]	Indicator		265
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		266
	SupplementaryData <SplmtryData>	[0..*]	±	C30	266
	SubAccountDetails <SubAcctDtls>	[0..*]			266

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		269
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		269
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		270
	FinancialInstrumentDetails <FinInstrmDtls>	[0..*]			270
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C12, C13, C17	273
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		274
	PriceDetails <PricDtls>	[0..1]	±	C33	274
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	275
	OpeningBalance <OpngBal>	[0..1]	±	C27	275
	ClosingBalance <ClsgBal>	[0..1]	±	C28	276
	Transaction <Tx>	[1..*]		C15	276
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		279
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		279
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		279
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		279
	Tradeldentification <TradId>	[0..*]	Text		279
	PoolIdentification <PoolId>	[0..1]	Text		279
	CommonIdentification <CmonId>	[0..1]	Text		280
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		280
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		280
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		280
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		280
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		280
	MasterReference <MstrRef>	[0..1]	Text		280
	ClientReference <ClntRef>	[0..1]	±		280
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		281
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		281

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionDetails <TxDtls>	[0..1]		C2, C22, C31, C32	281
	TransactionActivity <TxActvty>	[1..1]	±		286
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		286
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		286
	Payment <Pmt>	[1..1]	CodeSet		287
	SettlementParameters <SttlmParams>	[0..1]		C4, C26	287
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		288
	SettlingCapacity <SttlgCpcty>	[0..1]	±		288
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		288
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		288
	Registration <Regn>	[0..1]	±		289
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		289
	CashClearingSystem <CshClrSys>	[0..1]	±		289
	TaxCapacity <TaxCpcty>	[0..1]	±		289
	RepurchaseType <RpTp>	[0..1]	±		290
	MarketClientSide <MktClntSd>	[0..1]	±		290
	BlockTrade <BlckTrad>	[0..1]	±		290
	LegalRestrictions <LglRstrctns>	[0..1]	±		290
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		291
	NettingEligibility <NetgElgblty>	[0..1]	±		291
	CCPEligibility <CCPElgblty>	[0..1]	±		291
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		291
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		292
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		292
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	292
	PlaceOfClearing <PlcOfClr>	[0..1]	±		293
	PostingQuantity <PstngQty>	[1..1]	±		293
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C16	293
	PostingAmount <PstngAmt>	[0..1]	±		294
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		294

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[0..1]	±		294
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		294
	SettlementDate <SttlmDt>	[0..1]	±		295
	ValueDate <ValDt>	[0..1]	±		295
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		295
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		295
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	295
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C18, C19, C20, C21	296
	ReversalIndicator <Rvsllnd>	[0..1]	Indicator		297
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		298
	SupplementaryData <SplmtryData>	[0..*]	±	C30	298

9.3 Constraints

C1 ActiveOrHistoricCurrency

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

C2 AdditionalDetailsRule

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

C3 AnyBIC

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

C4 CashClearingSystemRule

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

C5 Country

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

C6 CurrencyAmount

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

Note: The decimal separator is a dot.

C7 DescriptionPresenceRule

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

C8 DescriptionUsageRule

Description must be used alone as the last resort.

C9 EventTypeRule

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

C10 FinancialInstrumentDetailsOrSubAccountDetailsRule

If StatementGeneralDetails/ActivityIndicator is FALSE (No), then FinancialInstrumentDetails and SubAccountDetails must be absent.

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

This constraint is defined at the MessageDefinition level.

C11 FinancialInstrumentDetailsReportingRule

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

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

This constraint is defined at the MessageDefinition level.

C12 ISINGuideline

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

C13 ISINPresenceRule

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

C14 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C15 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C16 NumberRule

If Number is negative, then Sign must be present.

C17 OtherIdentificationPresenceRule

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

C18 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C19 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C20 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C21 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C22 PostingAmountRule

If the instruction is against payment, PostingAmount must be present.

C23 ReportNumberRule

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

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

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

C24 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C25 SecuritiesMarketPracticeGroupGuideline

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

These market practices are available on www.smpg.info.

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.

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 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1420
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1420

9.4.2 StatementGeneralDetails <StmntGnIDtls>

Presence: [1..1]

Definition: Provides general information to the report.

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

StatementGeneralDetails <StmntGnlDtls> contains the following **Statement79** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		234
	QueryReference <QryRef>	[0..1]	Text		234
	StatementIdentification <StmntId>	[0..1]	Text		235
	StatementPeriod <StmntPrd>	[1..1]	±		235
	Frequency <Frqcy>	[0..1]	±		235
	UpdateType <UpdTp>	[0..1]	±		235
	StatementBasis <StmntBsis>	[1..1]	±		235
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		236
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		236

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.

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 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1470
Or}	Long <Lng>	[1..1]	Text		1471

9.4.2.2 QueryReference <QryRef>

Presence: [0..1]

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

Datatype: ["Max35Text"](#) on page 1997

9.4.2.3 StatementIdentification <Stmtd>*Presence:* [0..1]*Definition:* Reference common to all pages of a statement.*Datatype:* "Max35Text" on page 1997**9.4.2.4 StatementPeriod <StmtdPrd>***Presence:* [1..1]*Definition:* Period for the statement.**StatementPeriod <StmtdPrd>** contains one of the following elements (see "Period7Choice" on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateToDateTime <FrDtTmToDtTm>	[1..1]	±		1294
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1294

9.4.2.5 Frequency <Frqcy>*Presence:* [0..1]*Definition:* Frequency of the statement.**Frequency <Frqcy>** contains one of the following elements (see "Frequency25Choice" on page 1352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1352
Or}	Proprietary <Prtry>	[1..1]	±		1352

9.4.2.6 UpdateType <UpdTp>*Presence:* [0..1]*Definition:* Indicates whether the statement is complete or contains changes only.**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType15Choice" on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1460
Or}	Proprietary <Prtry>	[1..1]	±		1460

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

StatementBasis <StmntBsis> contains one of the following elements (see "[StatementBasis8Choice](#)" on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1616
Or}	Proprietary <Prtry>	[1..1]	±		1616

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 1993):

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

9.4.2.9 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 1993):

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

9.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

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 "[SecuritiesAccount36](#)" on page 1213 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1213
	Type <Tp>	[0..1]	±		1214
	Name <Nm>	[0..1]	Text		1214
	Designation <Dsgnt>	[0..1]	Text		1214

9.4.5 IntermediaryInformation <IntrmyInf>

Presence: [0..10]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		237
	Role <Role>	[0..1]	±		237
	Account <Acct>	[0..1]	±		238

9.4.5.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identifier of the intermediary.

Identification <Id> contains the following elements (see "[PartyIdentification136](#)" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1529

9.4.5.2 Role <Role>

Presence: [0..1]

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

Role <Role> contains one of the following elements (see "Role6Choice" on page 1423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1423
Or	Proprietary <Prtry>	[1..1]	±		1424
Or}	Text <Txt>	[1..1]	Text		1424

9.4.5.3 Account <Acct>

Presence: [0..1]

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

Account <Acct> contains the following elements (see "Account29" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1213
	AccountServicer <AcctSvcr>	[0..1]	±		1213

9.4.6 FinancialInstrumentDetails <FinInstrmDtls>

Presence: [0..*]

Definition: Reporting per financial instrument.

FinancialInstrumentDetails <FinInstrmDtls> contains the following **FinancialInstrumentDetails38** 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
	PriceDetails <PricDtls>	[0..1]	±	C33	242
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	243
	OpeningBalance <OpngBal>	[0..1]	±	C27	243
	ClosingBalance <ClsgBal>	[0..1]	±	C28	244
	Transaction <Tx>	[1..*]		C15	244
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		247
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		247
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		247
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		247
	Tradeldentification <TradId>	[0..*]	Text		247
	Poolldentification <PoolId>	[0..1]	Text		247
	CommonIdentification <CmonId>	[0..1]	Text		248
	CorporateActionEventldentification <CorpActnEvtId>	[0..1]	Text		248
	TripartyAgentServiceProviderCollateralTransactionldentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		248
	ClientTripartyCollateralTransactionldentification <ClntTrptyCollTxId>	[0..1]	Text		248
	ClientCollateralInstructionldentification <ClntCollInstrId>	[0..1]	Text		248
	TripartyAgentServiceProviderCollateralInstructionldentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		248
	MasterReference <MstrRef>	[0..1]	Text		248
	ClientReference <ClntRef>	[0..1]	±		249
	AccountOwnerLegldentification <AcctOwnrLegId>	[0..1]	Text		249
	AccountServicerLegldentification <AcctSvcrLegId>	[0..1]	Text		249
	TransactionDetails <TxDtls>	[0..1]		C2, C22, C31, C32	249

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		254
	SettlementTransactionOrCorporateActionEvent <SttlmTxOrCorpActnEvtTp>	[0..1]	±		254
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		254
	Payment <Pmt>	[1..1]	CodeSet		255
	SettlementParameters <SttlmParams>	[0..1]		C4, C26	255
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		256
	SettlingCapacity <SttlgCpcty>	[0..1]	±		256
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		256
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		256
	Registration <Regn>	[0..1]	±		257
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		257
	CashClearingSystem <CshClrSys>	[0..1]	±		257
	TaxCapacity <TaxCpcty>	[0..1]	±		257
	RepurchaseType <RpTp>	[0..1]	±		258
	MarketClientSide <MktClntSd>	[0..1]	±		258
	BlockTrade <BlckTrad>	[0..1]	±		258
	LegalRestrictions <LglRstrctns>	[0..1]	±		258
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		259
	NettingEligibility <NetgElgblty>	[0..1]	±		259
	CCPEligibility <CCPElgblty>	[0..1]	±		259
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		259
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		260
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		260
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	260
	PlaceOfClearing <PlcOfClr>	[0..1]	±		261
	PostingQuantity <PstngQty>	[1..1]	±		261
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C16	261
	PostingAmount <PstngAmt>	[0..1]	±		262
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		262
	TradeDate <TradDt>	[0..1]	±		262
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		262

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementDate <SttlmDt>	[0..1]	±		263
	ValueDate <ValDt>	[0..1]	±		263
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		263
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		263
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	263
	ReceivingSettlementParties <RcvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	264
	ReversalIndicator <RvslInd>	[0..1]	Indicator		265
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		266
	SupplementaryData <SplmtryData>	[0..*]	±	C30	266

9.4.6.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C12 "ISINGuideline", C13 "ISINPresenceRule", C17 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

```

    /ISIN Must be present
Or    /OtherIdentification[*] Must be present

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```

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

```

- **OtherIdentificationPresenceRule**

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

```

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

```

9.4.6.2 InvestmentFundsFinancialInstrumentAttributes

<InvstmtFndsFinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising an investment funds financial instrument.

InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts> contains the following elements (see "[FinancialInstrument72](#)" on page 1311 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		1311
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1311
	ClassType <ClsTp>	[0..1]	Text		1312
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1312
	ClassificationType <ClssfctnTp>	[0..1]	±		1312

9.4.6.3 PriceDetails <PricDtls>

Presence: [0..1]

Definition: Information regarding the price of the instrument.

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

PriceDetails <PricDtls> contains the following elements (see "[PriceInformation21](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1548
	ValueType <ValTp>	[1..1]	±		1548
	Value <Val>	[1..1]	±		1549
	SourceOfPrice <SrcOfPric>	[0..1]	±		1549
	QuotationDate <QtnDt>	[0..1]	±		1549

Constraints

- **ValueRule**

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

9.4.6.4 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: [C24 "SafekeepingPlaceFormatOrLEIRule"](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

9.4.6.5 OpeningBalance <OpngBal>

Presence: [0..1]

Definition: Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

Impacted by: [C27 "ShortLongDefaultRule"](#)

OpeningBalance <OpngBal> contains the following elements (see "OpeningBalance3" on page 1280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1281
	OpeningBalance <OpngBal>	[1..1]	±		1281

Constraints

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

9.4.6.6 ClosingBalance <ClsgBal>

Presence: [0..1]

Definition: Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

Impacted by: C28 "ShortLongDefaultRule"

ClosingBalance <ClsgBal> contains the following elements (see "ClosingBalance3" on page 1279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1280
	ClosingBalance <ClsgBal>	[1..1]	±		1280

Constraints

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

9.4.6.7 Transaction <Tx>

Presence: [1..*]

Definition: Transaction details.

Impacted by: C15 "NoAccountOwnerTransactionIdentificationRule"

Transaction <Tx> contains the following Transaction114 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		247
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		247
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		247
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		247
	TradeIdentification <TradId>	[0..*]	Text		247
	PoolIdentification <PoolId>	[0..1]	Text		247
	CommonIdentification <CmonId>	[0..1]	Text		248
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		248
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		248
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		248
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		248
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		248
	MasterReference <MstrRef>	[0..1]	Text		248
	ClientReference <ClntRef>	[0..1]	±		249
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		249
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		249
	TransactionDetails <TxDtIs>	[0..1]		C2, C22, C31, C32	249
	TransactionActivity <TxActvty>	[1..1]	±		254
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		254
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		254
	Payment <Pmt>	[1..1]	CodeSet		255
	SettlementParameters <SttlmParams>	[0..1]		C4, C26	255
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		256
	SettlingCapacity <SttlgCpcty>	[0..1]	±		256
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		256
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		256

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Registration <Regn>	[0..1]	±		257
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		257
	CashClearingSystem <CshClrSys>	[0..1]	±		257
	TaxCapacity <TaxCpcty>	[0..1]	±		257
	RepurchaseType <RpTp>	[0..1]	±		258
	MarketClientSide <MktClntSd>	[0..1]	±		258
	BlockTrade <BlckTrad>	[0..1]	±		258
	LegalRestrictions <LglRstrctns>	[0..1]	±		258
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		259
	NettingEligibility <NetgElgblty>	[0..1]	±		259
	CCPEligibility <CCPElgblty>	[0..1]	±		259
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		259
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		260
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		260
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	260
	PlaceOfClearing <PlcOfClr>	[0..1]	±		261
	PostingQuantity <PstngQty>	[1..1]	±		261
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C16	261
	PostingAmount <PstngAmt>	[0..1]	±		262
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		262
	TradeDate <TradDt>	[0..1]	±		262
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		262
	SettlementDate <SttlmDt>	[0..1]	±		263
	ValueDate <ValDt>	[0..1]	±		263
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		263
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		263
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C18, C19, C20, C21	263
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C18, C19, C20, C21	264
	ReversalIndicator <RvslInd>	[0..1]	Indicator		265

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		266
	SupplementaryData <SplmtryData>	[0..*]	±	C30	266

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

9.4.6.7.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 1997

9.4.6.7.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

9.4.6.7.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

9.4.6.7.4 ProcessorTransactionIdentification <PrctrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: "Max35Text" on page 1997

9.4.6.7.5 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: "Max52Text" on page 1997

9.4.6.7.6 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1997

9.4.6.7.7 CommonIdentification <CmonId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

9.4.6.7.8 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

9.4.6.7.9 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: "Max35Text" on page 1997

9.4.6.7.10 ClientTripartyCollateralTransactionIdentification <CIntTrptyCollTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

9.4.6.7.11 ClientCollateralInstructionIdentification <CIntCollInstrId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

9.4.6.7.12 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

9.4.6.7.13 MasterReference <MstrRef>

Presence: [0..1]

Definition: Unique and unambiguous identifier for a group of individual orders, as assigned by the instructing party. This identifier links the individual orders together.

Datatype: "Max35Text" on page 1997

9.4.6.7.14 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 "[AdditionalReference10](#)" on page 1353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1353
	ReferenceIssuer <RefIssr>	[0..1]	±		1354
	MessageName <MsgNm>	[0..1]	Text		1354

9.4.6.7.15 AccountOwnerLegIdentification <AcctOwnrLegId>*Presence:* [0..1]*Definition:* Unique technical identifier for the instance of the leg within a switch.*Datatype:* "[Max35Text](#)" on page 1997**9.4.6.7.16 AccountServicerLegIdentification <AcctSvcrLegId>***Presence:* [0..1]*Definition:* Unique identifier for the instance of the leg execution within a switch confirmation.*Datatype:* "[Max35Text](#)" on page 1997**9.4.6.7.17 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 TransactionDetails132 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		254
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		254
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		254
	Payment <Pmt>	[1..1]	CodeSet		255
	SettlementParameters <SttlmParams>	[0..1]		C4, C26	255
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		256
	SettlingCapacity <SttlgCpcty>	[0..1]	±		256
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		256
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		256
	Registration <Regn>	[0..1]	±		257
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		257
	CashClearingSystem <CshClrSys>	[0..1]	±		257
	TaxCapacity <TaxCpcty>	[0..1]	±		257
	RepurchaseType <RpTp>	[0..1]	±		258
	MarketClientSide <MktClntSd>	[0..1]	±		258
	BlockTrade <BlckTrad>	[0..1]	±		258
	LegalRestrictions <LglRstrctns>	[0..1]	±		258
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		259
	NettingEligibility <NetgElgblty>	[0..1]	±		259
	CCPEligibility <CCPElgbly>	[0..1]	±		259
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		259
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		260
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		260
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	260
	PlaceOfClearing <PlcOfClr>	[0..1]	±		261
	PostingQuantity <PstngQty>	[1..1]	±		261
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C16	261
	PostingAmount <PstngAmt>	[0..1]	±		262
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		262
	TradeDate <TradDt>	[0..1]	±		262

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		262
	SettlementDate <SttlmDt>	[0..1]	±		263
	ValueDate <ValDt>	[0..1]	±		263
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		263
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		263
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	263
	ReceivingSettlementParties <RcvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	264
	ReversalIndicator <RvslInd>	[0..1]	Indicator		265
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		266

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).

9.4.6.7.17.1 TransactionActivity <TxActvty>

Presence: [1..1]

Definition: Specifies the type of activity to which this instruction relates.

TransactionActivity <TxActvty> contains one of the following elements (see "TransactionActivity3Choice" on page 1838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1839
Or}	Proprietary <Prtry>	[1..1]	±		1839

9.4.6.7.17.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

Presence: [0..1]

Definition: Choice of type for the transaction reported.

SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp> contains one of the following elements (see "SettlementOrCorporateActionEvent31Choice" on page 1385 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1385
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C12	1385

9.4.6.7.17.3 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 1919

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.

9.4.6.7.17.4 Payment <Pmt>*Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1867

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).

9.4.6.7.17.5 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 **SettlementDetails190** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		256
	SettlingCapacity <SttlgCpcty>	[0..1]	±		256
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		256
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		256
	Registration <Regn>	[0..1]	±		257
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		257
	CashClearingSystem <CshClrSys>	[0..1]	±		257
	TaxCapacity <TaxCpcty>	[0..1]	±		257
	RepurchaseType <RpTp>	[0..1]	±		258
	MarketClientSide <MktCIntSd>	[0..1]	±		258
	BlockTrade <BlckTrad>	[0..1]	±		258
	LegalRestrictions <LglRstrctns>	[0..1]	±		258
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		259
	NettingEligibility <NetgElgblty>	[0..1]	±		259
	CCPEligibility <CCPElgblty>	[0..1]	±		259
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		259
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		260

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.

9.4.6.7.17.5.1 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "[SettlementTransactionCondition34Choice](#)" on page 1382 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1382
Or}	Proprietary <Prtry>	[1..1]	±		1384

9.4.6.7.17.5.2 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

9.4.6.7.17.5.3 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

9.4.6.7.17.5.4 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

9.4.6.7.17.5.5 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "[Registration9Choice](#)" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1458

9.4.6.7.17.5.6 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see "[BeneficialOwnership4Choice](#)" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1458
Or}	Proprietary <Prtry>	[1..1]	±		1459

9.4.6.7.17.5.7 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

9.4.6.7.17.5.8 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442

9.4.6.7.17.5.9 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed, variable or a forfeit.

RepurchaseType <RpTp> contains one of the following elements (see "[RepurchaseType22Choice](#)" on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1433
Or}	Proprietary <Prtry>	[1..1]	±		1434

9.4.6.7.17.5.10 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1371

9.4.6.7.17.5.11 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1450
Or}	Proprietary <Prtry>	[1..1]	±		1450

9.4.6.7.17.5.12 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "[Restriction5Choice](#)" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1444
Or}	Proprietary <Prtry>	[1..1]	±		1444

9.4.6.7.17.5.13 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1443

9.4.6.7.17.5.14 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

9.4.6.7.17.5.15 CCPEligibility <CCPElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgblty> contains one of the following elements (see "[CentralCounterPartyEligibility4Choice](#)" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1449
Or}	Proprietary <Prtry>	[1..1]	±		1449

9.4.6.7.17.5.16 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 <LtrOfGrnt> contains one of the following elements (see ["LetterOfGuarantee4Choice"](#) on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1439
Or}	Proprietary <Prtry>	[1..1]	±		1439

9.4.6.7.17.5.17 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: ["SettlementTransactionCondition5Code"](#) on page 1973

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

9.4.6.7.17.6 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

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

PlaceOfTrade <PlcOfTrad> contains the following elements (see ["PlaceOfTradeIdentification1"](#) on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1373
	LEI <LEI>	[0..1]	IdentifierSet		1374

9.4.6.7.17.7 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: [C24 "SafekeepingPlaceFormatOrLEIRule"](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

9.4.6.7.17.8 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 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1293
	LEI <LEI>	[0..1]	IdentifierSet		1293

9.4.6.7.17.9 PostingQuantity <PstngQty>

Presence: [1..1]

Definition: Quantity of financial instrument (to be) posted to the safekeeping account.

PostingQuantity <PstngQty> contains one of the following elements (see "[Quantity6Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

9.4.6.7.17.10 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 1994

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

9.4.6.7.17.11 PostingAmount <PstngAmt>

Presence: [0..1]

Definition: Amount of money that is to be/was posted to the account.

PostingAmount <PstngAmt> contains the following elements (see "[AmountAndDirection3](#)" on page 1218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1218
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1218

9.4.6.7.17.12 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

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

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "[AmountAndDirection21](#)" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

9.4.6.7.17.13 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see "[TradeDate8Choice](#)" on page 1298 for details)

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

9.4.6.7.17.14 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

9.4.6.7.17.15 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1298
Or}	DateCode <DtCd>	[1..1]	±		1298

9.4.6.7.17.16 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

9.4.6.7.17.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: "[ISODatetime](#)" on page 1991

9.4.6.7.17.18 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: "[ISODatetime](#)" on page 1991

9.4.6.7.17.19 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C18 "Party2PresenceRule", C19 "Party3PresenceRule", C20 "Party4PresenceRule", C21 "Party5PresenceRule"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties78" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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
```

9.4.6.7.17.20 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C18 "Party2PresenceRule", C19 "Party3PresenceRule", C20 "Party4PresenceRule", C21 "Party5PresenceRule"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties78" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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
```

9.4.6.7.17.21 ReversalIndicator <RvsIInd>

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 1993):

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

9.4.6.7.17.22 TransactionAdditionalDetails <TxAddtlDtls>*Presence:* [0..1]*Definition:* Provides additional details on the transaction which cannot be included within the structured fields of the message.*Datatype:* "Max350Text" on page 1997**9.4.6.7.18 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.

9.4.7 SubAccountDetails <SubAcctDtls>*Presence:* [0..*]*Definition:* Details at sub-account level.

SubAccountDetails <SubAcctDtls> contains the following **SubAccountIdentification62** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		269
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		269
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		270
	FinancialInstrumentDetails <FinInstrmDtls>	[0..*]			270
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C12, C13, C17	273
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		274
	PriceDetails <PricDtls>	[0..1]	±	C33	274
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	275
	OpeningBalance <OpngBal>	[0..1]	±	C27	275
	ClosingBalance <ClsgBal>	[0..1]	±	C28	276
	Transaction <Tx>	[1..*]		C15	276
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		279
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		279
	MarketInfrastructureTransactionIdentification <MktInfstrctrTxId>	[0..1]	Text		279
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		279
	TradeIdentification <TradId>	[0..*]	Text		279
	PoolIdentification <PoolId>	[0..1]	Text		279
	CommonIdentification <CmonId>	[0..1]	Text		280
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		280
	TripartyAgentServiceProviderCollateralTransaction Identification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		280
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		280
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		280
	TripartyAgentServiceProviderCollateralInstruction Identification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		280
	MasterReference <MstrRef>	[0..1]	Text		280
	ClientReference <ClntRef>	[0..1]	±		280
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		281

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		281
	TransactionDetails <TxDtls>	[0..1]		C2, C22, C31, C32	281
	TransactionActivity <TxActvty>	[1..1]	±		286
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		286
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		286
	Payment <Pmt>	[1..1]	CodeSet		287
	SettlementParameters <SttlmParams>	[0..1]		C4, C26	287
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		288
	SettlingCapacity <SttlgCpcty>	[0..1]	±		288
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		288
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		288
	Registration <Regn>	[0..1]	±		289
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		289
	CashClearingSystem <CshClrSys>	[0..1]	±		289
	TaxCapacity <TaxCpcty>	[0..1]	±		289
	RepurchaseType <RpTp>	[0..1]	±		290
	MarketClientSide <MktClntSd>	[0..1]	±		290
	BlockTrade <BlckTrad>	[0..1]	±		290
	LegalRestrictions <LglRstrctns>	[0..1]	±		290
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		291
	NettingEligibility <NetgElgblty>	[0..1]	±		291
	CCPEligibility <CCPElgblty>	[0..1]	±		291
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		291
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		292
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		292
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	292
	PlaceOfClearing <PlcOfClr>	[0..1]	±		293
	PostingQuantity <PstngQty>	[1..1]	±		293
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C16	293
	PostingAmount <PstngAmt>	[0..1]	±		294

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		294
	TradeDate <TradDt>	[0..1]	±		294
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		294
	SettlementDate <SttlmDt>	[0..1]	±		295
	ValueDate <ValDt>	[0..1]	±		295
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		295
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		295
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	295
	ReceivingSettlementParties <RcvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	296
	ReversalIndicator <RvslInd>	[0..1]	Indicator		297
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		298
	SupplementaryData <SplmtryData>	[0..*]	±	C30	298

9.4.7.1 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification144" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

9.4.7.2 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount25](#)" on page 1216 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1216
	Type <Tp>	[0..1]	±		1216
	Name <Nm>	[0..1]	Text		1216

9.4.7.3 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 1993):

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

9.4.7.4 FinancialInstrumentDetails <FinInstrmDtls>

Presence: [0..*]

Definition: Reporting per financial instrument.

FinancialInstrumentDetails <FinInstrmDtls> contains the following **FinancialInstrumentDetails38** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C12, C13, C17	273
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		274
	PriceDetails <PricDtls>	[0..1]	±	C33	274
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	275
	OpeningBalance <OpngBal>	[0..1]	±	C27	275
	ClosingBalance <ClsgBal>	[0..1]	±	C28	276
	Transaction <Tx>	[1..*]		C15	276
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		279
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		279
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		279
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		279
	Tradeldentification <TradId>	[0..*]	Text		279
	Poolldentification <PoolId>	[0..1]	Text		279
	CommonIdentification <CmonId>	[0..1]	Text		280
	CorporateActionEventldentification <CorpActnEvtId>	[0..1]	Text		280
	TripartyAgentServiceProviderCollateralTransactionldentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		280
	ClientTripartyCollateralTransactionldentification <ClntTrptyCollTxId>	[0..1]	Text		280
	ClientCollateralInstructionldentification <ClntCollInstrId>	[0..1]	Text		280
	TripartyAgentServiceProviderCollateralInstructionldentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		280
	MasterReference <MstrRef>	[0..1]	Text		280
	ClientReference <ClntRef>	[0..1]	±		280
	AccountOwnerLegldentification <AcctOwnrLegId>	[0..1]	Text		281
	AccountServicerLegldentification <AcctSvcrLegId>	[0..1]	Text		281
	TransactionDetails <TxDtls>	[0..1]		C2, C22, C31, C32	281

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		286
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		286
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		286
	Payment <Pmt>	[1..1]	CodeSet		287
	SettlementParameters <SttlmParams>	[0..1]		C4, C26	287
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		288
	SettlingCapacity <SttlgCpcty>	[0..1]	±		288
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		288
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		288
	Registration <Regn>	[0..1]	±		289
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		289
	CashClearingSystem <CshClrSys>	[0..1]	±		289
	TaxCapacity <TaxCpcty>	[0..1]	±		289
	RepurchaseType <RpTp>	[0..1]	±		290
	MarketClientSide <MktClntSd>	[0..1]	±		290
	BlockTrade <BlckTrad>	[0..1]	±		290
	LegalRestrictions <LglRstrctns>	[0..1]	±		290
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		291
	NettingEligibility <NetgElgblty>	[0..1]	±		291
	CCPEligibility <CCPElgblty>	[0..1]	±		291
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		291
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		292
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		292
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	292
	PlaceOfClearing <PlcOfClr>	[0..1]	±		293
	PostingQuantity <PstngQty>	[1..1]	±		293
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C16	293
	PostingAmount <PstngAmt>	[0..1]	±		294
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		294
	TradeDate <TradDt>	[0..1]	±		294
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		294

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementDate <SttlmDt>	[0..1]	±		295
	ValueDate <ValDt>	[0..1]	±		295
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		295
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		295
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	295
	ReceivingSettlementParties <RcvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	296
	ReversalIndicator <RvslInd>	[0..1]	Indicator		297
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		298
	SupplementaryData <SplmtryData>	[0..*]	±	C30	298

9.4.7.4.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C12 "ISINGuideline", C13 "ISINPresenceRule", C17 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

```

    /ISIN Must be present
Or    /OtherIdentification[*] Must be present

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```

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

```

- **OtherIdentificationPresenceRule**

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

```

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

```

9.4.7.4.2 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising an investment funds financial instrument.

InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts> contains the following elements (see "FinancialInstrument72" on page 1311 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		1311
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1311
	ClassType <Clsstyp>	[0..1]	Text		1312
	DistributionPolicy <Dstrbtply>	[0..1]	CodeSet		1312
	ClassificationType <ClssfctnTp>	[0..1]	±		1312

9.4.7.4.3 PriceDetails <PricDtls>

Presence: [0..1]

Definition: Information regarding the price of the instrument.

Impacted by: C33 "ValueRule"

PriceDetails <PricDtls> contains the following elements (see "[PriceInformation21](#)" on page 1548 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1548
	ValueType <ValTp>	[1..1]	±		1548
	Value <Val>	[1..1]	±		1549
	SourceOfPrice <SrcOfPric>	[0..1]	±		1549
	QuotationDate <QtnDt>	[0..1]	±		1549

Constraints

- **ValueRule**

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

9.4.7.4.4 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: [C24 "SafekeepingPlaceFormatOrLEIRule"](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

9.4.7.4.5 OpeningBalance <OpngBal>

Presence: [0..1]

Definition: Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

Impacted by: [C27 "ShortLongDefaultRule"](#)

OpeningBalance <OpngBal> contains the following elements (see "[OpeningBalance3](#)" on page 1280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1281
	OpeningBalance <OpngBal>	[1..1]	±		1281

Constraints

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

9.4.7.4.6 ClosingBalance <ClsgBal>

Presence: [0..1]

Definition: Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

Impacted by: [C28 "ShortLongDefaultRule"](#)

ClosingBalance <ClsgBal> contains the following elements (see "[ClosingBalance3](#)" on page 1279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1280
	ClosingBalance <ClsgBal>	[1..1]	±		1280

Constraints

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

9.4.7.4.7 Transaction <Tx>

Presence: [1..*]

Definition: Transaction details.

Impacted by: [C15 "NoAccountOwnerTransactionIdentificationRule"](#)

Transaction <Tx> contains the following Transaction114 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		279
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		279
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		279
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		279
	TradeIdentification <TradId>	[0..*]	Text		279
	PoolIdentification <PoolId>	[0..1]	Text		279
	CommonIdentification <CmonId>	[0..1]	Text		280
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		280
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		280
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		280
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		280
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		280
	MasterReference <MstrRef>	[0..1]	Text		280
	ClientReference <ClntRef>	[0..1]	±		280
	AccountOwnerLegIdentification <AcctOwnrLegId>	[0..1]	Text		281
	AccountServicerLegIdentification <AcctSvcrLegId>	[0..1]	Text		281
	TransactionDetails <TxDtIs>	[0..1]		C2, C22, C31, C32	281
	TransactionActivity <TxActvty>	[1..1]	±		286
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		286
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		286
	Payment <Pmt>	[1..1]	CodeSet		287
	SettlementParameters <SttlmParams>	[0..1]		C4, C26	287
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		288
	SettlingCapacity <SttlgCpcty>	[0..1]	±		288
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		288
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		288

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Registration <Regn>	[0..1]	±		289
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		289
	CashClearingSystem <CshClrSys>	[0..1]	±		289
	TaxCapacity <TaxCpcty>	[0..1]	±		289
	RepurchaseType <RpTp>	[0..1]	±		290
	MarketClientSide <MktClntSd>	[0..1]	±		290
	BlockTrade <BlckTrad>	[0..1]	±		290
	LegalRestrictions <LglRstrctns>	[0..1]	±		290
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		291
	NettingEligibility <NetgElgblty>	[0..1]	±		291
	CCPEligibility <CCPElgblty>	[0..1]	±		291
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		291
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		292
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		292
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	292
	PlaceOfClearing <PlcOfClr>	[0..1]	±		293
	PostingQuantity <PstngQty>	[1..1]	±		293
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C16	293
	PostingAmount <PstngAmt>	[0..1]	±		294
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		294
	TradeDate <TradDt>	[0..1]	±		294
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		294
	SettlementDate <SttlmDt>	[0..1]	±		295
	ValueDate <ValDt>	[0..1]	±		295
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		295
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		295
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C18, C19, C20, C21	295
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C18, C19, C20, C21	296
	ReversalIndicator <RvslInd>	[0..1]	Indicator		297

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		298
	SupplementaryData <SplmtryData>	[0..*]	±	C30	298

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

9.4.7.4.7.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 1997

9.4.7.4.7.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

9.4.7.4.7.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

9.4.7.4.7.4 ProcessorTransactionIdentification <PrcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: "Max35Text" on page 1997

9.4.7.4.7.5 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: "Max52Text" on page 1997

9.4.7.4.7.6 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1997

9.4.7.4.7.7 CommonIdentification <CmonId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

9.4.7.4.7.8 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

**9.4.7.4.7.9 TripartyAgentServiceProviderCollateralTransactionIdentification
<TrptyAgtSvcPrvdrCollTxId>**

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: "Max35Text" on page 1997

9.4.7.4.7.10 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

9.4.7.4.7.11 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

**9.4.7.4.7.12 TripartyAgentServiceProviderCollateralInstructionIdentification
<TrptyAgtSvcPrvdrCollInstrId>**

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

9.4.7.4.7.13 MasterReference <MstrRef>

Presence: [0..1]

Definition: Unique and unambiguous identifier for a group of individual orders, as assigned by the instructing party. This identifier links the individual orders together.

Datatype: "Max35Text" on page 1997

9.4.7.4.7.14 ClientReference <ClntRef>

Presence: [0..1]

Definition: Unique and unambiguous investor's identification of an order. This reference can typically be used in a hub scenario to give the reference of the order as assigned by the underlying client.

ClientReference <ClntRef> contains the following elements (see ["AdditionalReference10"](#) on page 1353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1353
	ReferenceIssuer <RefIssr>	[0..1]	±		1354
	MessageName <MsgNm>	[0..1]	Text		1354

9.4.7.4.7.15 AccountOwnerLegIdentification <AcctOwnrLegId>

Presence: [0..1]

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

Datatype: ["Max35Text"](#) on page 1997

9.4.7.4.7.16 AccountServicerLegIdentification <AcctSvcrLegId>

Presence: [0..1]

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

Datatype: ["Max35Text"](#) on page 1997

9.4.7.4.7.17 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 TransactionDetails132 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		286
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		286
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		286
	Payment <Pmt>	[1..1]	CodeSet		287
	SettlementParameters <SttlmParams>	[0..1]		C4, C26	287
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		288
	SettlingCapacity <SttlgCpcty>	[0..1]	±		288
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		288
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		288
	Registration <Regn>	[0..1]	±		289
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		289
	CashClearingSystem <CshClrSys>	[0..1]	±		289
	TaxCapacity <TaxCpcty>	[0..1]	±		289
	RepurchaseType <RpTp>	[0..1]	±		290
	MarketClientSide <MktClntSd>	[0..1]	±		290
	BlockTrade <BlckTrad>	[0..1]	±		290
	LegalRestrictions <LglRstrctns>	[0..1]	±		290
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		291
	NettingEligibility <NetgElgblty>	[0..1]	±		291
	CCPEligibility <CCPElgbly>	[0..1]	±		291
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		291
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		292
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		292
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	292
	PlaceOfClearing <PlcOfClr>	[0..1]	±		293
	PostingQuantity <PstngQty>	[1..1]	±		293
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C16	293
	PostingAmount <PstngAmt>	[0..1]	±		294
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		294
	TradeDate <TradDt>	[0..1]	±		294

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		294
	SettlementDate <SttlmDt>	[0..1]	±		295
	ValueDate <ValDt>	[0..1]	±		295
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		295
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		295
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	295
	ReceivingSettlementParties <RcvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	296
	ReversalIndicator <RvslInd>	[0..1]	Indicator		297
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		298

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).

9.4.7.4.7.17.1 TransactionActivity <TxActvty>

Presence: [1..1]

Definition: Specifies the type of activity to which this instruction relates.

TransactionActivity <TxActvty> contains one of the following elements (see "TransactionActivity3Choice" on page 1838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1839
Or}	Proprietary <Prtry>	[1..1]	±		1839

9.4.7.4.7.17.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

Presence: [0..1]

Definition: Choice of type for the transaction reported.

SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp> contains one of the following elements (see "SettlementOrCorporateActionEvent31Choice" on page 1385 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1385
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C12	1385

9.4.7.4.7.17.3 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 1919

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.

9.4.7.4.7.17.4 Payment <Pmt>*Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1867

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).

9.4.7.4.7.17.5 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 **SettlementDetails190** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		288
	SettlingCapacity <SttlgCpcty>	[0..1]	±		288
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		288
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		288
	Registration <Regn>	[0..1]	±		289
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		289
	CashClearingSystem <CshClrSys>	[0..1]	±		289
	TaxCapacity <TaxCpcty>	[0..1]	±		289
	RepurchaseType <RpTp>	[0..1]	±		290
	MarketClientSide <MktClntSd>	[0..1]	±		290
	BlockTrade <BlckTrad>	[0..1]	±		290
	LegalRestrictions <LglRstrctns>	[0..1]	±		290
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		291
	NettingEligibility <NetgElgblty>	[0..1]	±		291
	CCPEligibility <CCPElgblty>	[0..1]	±		291
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		291
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		292

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.

9.4.7.4.7.17.5.1 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "[SettlementTransactionCondition34Choice](#)" on page 1382 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1382
Or}	Proprietary <Prtry>	[1..1]	±		1384

9.4.7.4.7.17.5.2 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

9.4.7.4.7.17.5.3 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

9.4.7.4.7.17.5.4 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

9.4.7.4.7.17.5.5 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "[Registration9Choice](#)" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1458

9.4.7.4.7.17.5.6 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see "[BeneficialOwnership4Choice](#)" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1458
Or}	Proprietary <Prtry>	[1..1]	±		1459

9.4.7.4.7.17.5.7 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

9.4.7.4.7.17.5.8 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442

9.4.7.4.7.17.5.9 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed, variable or a forfeit.

RepurchaseType <RpTp> contains one of the following elements (see "[RepurchaseType22Choice](#)" on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1433
Or}	Proprietary <Prtry>	[1..1]	±		1434

9.4.7.4.7.17.5.10 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1371

9.4.7.4.7.17.5.11 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1450
Or}	Proprietary <Prtry>	[1..1]	±		1450

9.4.7.4.7.17.5.12 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "Restriction5Choice" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1444
Or}	Proprietary <Prtry>	[1..1]	±		1444

9.4.7.4.7.17.5.13 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see "SettlementSystemMethod4Choice" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1443

9.4.7.4.7.17.5.14 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility4Choice" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

9.4.7.4.7.17.5.15 CCPEligibility <CCPElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgblty> contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1449
Or}	Proprietary <Prtry>	[1..1]	±		1449

9.4.7.4.7.17.5.16 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 <LtrOfGrnt> contains one of the following elements (see ["LetterOfGuarantee4Choice"](#) on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1439
Or}	Proprietary <Prtry>	[1..1]	±		1439

9.4.7.4.7.17.5.17 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: ["SettlementTransactionCondition5Code"](#) on page 1973

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

9.4.7.4.7.17.6 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

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

PlaceOfTrade <PlcOfTrad> contains the following elements (see ["PlaceOfTradeIdentification1"](#) on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1373
	LEI <LEI>	[0..1]	IdentifierSet		1374

9.4.7.4.7.17.7 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: [C24 "SafekeepingPlaceFormatOrLEIRule"](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

9.4.7.4.7.17.8 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 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1293
	LEI <LEI>	[0..1]	IdentifierSet		1293

9.4.7.4.7.17.9 PostingQuantity <PstngQty>

Presence: [1..1]

Definition: Quantity of financial instrument (to be) posted to the safekeeping account.

PostingQuantity <PstngQty> contains one of the following elements (see "[Quantity6Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

9.4.7.4.7.17.10 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 1994

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

9.4.7.4.7.17.11 PostingAmount <PstngAmt>

Presence: [0..1]

Definition: Amount of money that is to be/was posted to the account.

PostingAmount <PstngAmt> contains the following elements (see "[AmountAndDirection3](#)" on page 1218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1218
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1218

9.4.7.4.7.17.12 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

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

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "[AmountAndDirection21](#)" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

9.4.7.4.7.17.13 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see "[TradeDate8Choice](#)" on page 1298 for details)

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

9.4.7.4.7.17.14 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

9.4.7.4.7.17.15 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1298
Or}	DateCode <DtCd>	[1..1]	±		1298

9.4.7.4.7.17.16 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

9.4.7.4.7.17.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: "[ISODatetime](#)" on page 1991

9.4.7.4.7.17.18 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: "[ISODatetime](#)" on page 1991

9.4.7.4.7.17.19 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C18 "Party2PresenceRule", C19 "Party3PresenceRule", C20 "Party4PresenceRule", C21 "Party5PresenceRule"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties78" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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
```

9.4.7.4.7.17.20 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 "SettlementParties78" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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
```

9.4.7.4.7.17.21 ReversalIndicator <RvsInd>

Presence: [0..1]

Definition: Indicates whether it is the reversal of a previously reported movement.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 1993):

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

9.4.7.4.7.17.22 TransactionAdditionalDetails <TxAddtlDtls>*Presence:* [0..1]*Definition:* Provides additional details on the transaction which cannot be included within the structured fields of the message.*Datatype:* "Max350Text" on page 1997**9.4.7.4.7.18 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.

10 **semt.018.001.12**

SecuritiesTransactionPendingReportV12

10.1 **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 SecuritiesTransactionPendingReportV12 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.

10.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesTxPdgRpt>	[1..1]		C31	
	Pagination <Pgntn>	[1..1]	±		311
	StatementGeneralDetails <StmntGnlDtls>	[1..1]		C29	312
	ReportNumber <RptNb>	[0..1]	±		312
	QueryReference <QryRef>	[0..1]	Text		312
	StatementIdentification <StmntId>	[0..1]	Text		313
	StatementDateTime <StmntDtTm>	[1..1]	±		313
	Frequency <Frqcy>	[0..1]	±		313
	UpdateType <UpdTp>	[0..1]	±		313
	StatementStructure <StmntStr>	[1..1]	CodeSet		313
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		314
	AccountOwner <AcctOwnr>	[0..1]	±		314
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		314
	Status <Sts>	[0..*]			314
	StatusAndReason <StsAndRsn>	[1..1]		C25, C33	317
{Or	Proprietary <Prtry>	[1..1]	±		317
Or	MatchingStatus <MtchgSts>	[1..1]	±		318
Or	InferredMatchingStatus <IfrdMtchgSts>	[1..1]	±		318
Or	SettlementStatus <SttlmSts>	[1..1]	±	C26	319
Or}	InstructionProcessingStatus <InstrPrcgSts>	[1..1]	±		320
	Transaction <Tx>	[0..*]		C18	321
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		324
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		324
	MarketInfrastructureTransactionIdentification <MktInfstrctrTxId>	[0..1]	Text		324
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		324
	TradeIdentification <TradId>	[0..*]	Text		324
	PoolIdentification <PoolId>	[0..1]	Text		324
	CommonIdentification <CmonId>	[0..1]	Text		325
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		325

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		325
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		325
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		325
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		325
	TransactionDetails <TxDtls>	[0..1]		C3, C10, C16, C27, C28, C35, C36	325
	TransactionActivity <TxActvty>	[1..1]	±		330
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		331
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		331
	Payment <Pmt>	[1..1]	CodeSet		331
	SettlementParameters <SttlmParams>	[0..1]		C6, C32	331
	HoldIndicator <HldInd>	[0..1]	±		332
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		333
	SettlingCapacity <SttlgCpcty>	[0..1]	±		333
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		333
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		333
	Registration <Regn>	[0..1]	±		334
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		334
	CashClearingSystem <CshClrSys>	[0..1]	±		334
	TaxCapacity <TaxCpcty>	[0..1]	±		334
	RepurchaseType <RpTp>	[0..1]	±		335
	MarketClientSide <MktClntSd>	[0..1]	±		335
	BlockTrade <BlckTrad>	[0..1]	±		335
	LegalRestrictions <LglRstrctns>	[0..1]	±		335
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		336
	NettingEligibility <NetgElgblty>	[0..1]	±		336
	CCPEligibility <CCPElgblty>	[0..1]	±		336
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		336

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		337
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		337
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C30	337
	PlaceOfClearing <PlcOfClr>	[0..1]	±		338
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	338
	PostingQuantity <PstngQty>	[1..1]	±		339
	PostingAmount <PstngAmt>	[0..1]	±		339
	TradeDate <TradDt>	[0..1]	±		340
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		340
	SettlementDate <SttlmDt>	[1..1]	±		340
	LateDeliveryDate <LateDlrvyDt>	[0..1]	±		341
	ExpectedValueDate <XpctdValDt>	[0..1]	±		341
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		341
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		341
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C21, C22, C23, C24	341
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C21, C22, C23, C24	342
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		343
	SupplementaryData <SplmtryData>	[0..*]	±	C34	344
	Transactions <TxS>	[0..*]		C19	344
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		347
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		347
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		347
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		347
	TradeIdentification <TradId>	[0..*]	Text		347
	PoolIdentification <PoolId>	[0..1]	Text		348
	CommonIdentification <CmonId>	[0..1]	Text		348

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		348
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		348
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		348
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		348
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		348
	TransactionDetails <TxDtls>	[0..1]		C3, C10, C16, C27, C28, C35, C36	349
	TransactionActivity <TxActvty>	[1..1]	±		354
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		355
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		355
	Payment <Pmt>	[1..1]	CodeSet		355
	SettlementParameters <SttlmParams>	[0..1]		C6, C32	355
	HoldIndicator <HldInd>	[0..1]	±		356
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		357
	SettlingCapacity <SttlgCpcty>	[0..1]	±		357
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		357
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		357
	Registration <Regn>	[0..1]	±		358
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		358
	CashClearingSystem <CshClrSys>	[0..1]	±		358
	TaxCapacity <TaxCpcty>	[0..1]	±		358
	RepurchaseType <RpTp>	[0..1]	±		359
	MarketClientSide <MktClntSd>	[0..1]	±		359
	BlockTrade <BlckTrad>	[0..1]	±		359
	LegalRestrictions <LglRstrctns>	[0..1]	±		359
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		360
	NettingEligibility <NetgElgbly>	[0..1]	±		360
	CCPEligibility <CCPElgbly>	[0..1]	±		360

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		360
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		361
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		361
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C30	361
	PlaceOfClearing <PlcOfClr>	[0..1]	±		362
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	362
	PostingQuantity <PstngQty>	[1..1]	±		363
	PostingAmount <PstngAmt>	[0..1]	±		363
	TradeDate <TradDt>	[0..1]	±		364
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		364
	SettlementDate <SttlmDt>	[1..1]	±		364
	LateDeliveryDate <LateDlrvyDt>	[0..1]	±		365
	ExpectedValueDate <XpctdValDt>	[0..1]	±		365
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		365
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		365
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C21, C22, C23, C24	365
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C21, C22, C23, C24	366
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		367
	SupplementaryData <SplmtryData>	[0..*]	±	C34	368
	StatusAndReason <StsAndRsn>	[0..*]		C25, C33	368
{Or	Proprietary <Prtry>	[1..1]	±		368
Or	MatchingStatus <MtchgSts>	[1..1]	±		369
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		369
Or	SettlementStatus <SttlmSts>	[1..1]	±	C26	370
Or}	InstructionProcessingStatus <InstrPrngSts>	[1..1]	±		371

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 TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C4 **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C5 **AnyBIC**

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

C6 **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

C7 **Country**

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

C8 **CurrencyAmount**

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

Note: The decimal separator is a dot.

C9 **CurrencyAmount**

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

Note: The decimal separator is a dot.

C10 **DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

C11 **DescriptionPresenceRule**

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

C12 DescriptionUsageRule

Description must be used alone as the last resort.

C13 EventTypeRule

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

C14 ISINGuideline

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

C15 ISINPresenceRule

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

C16 LateDeliveryDateRule

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C17 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C18 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C19 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C20 OtherIdentificationPresenceRule

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

C21 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C22 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C23 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C24 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C25 PendingToFailingRule

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

C26 PendingToFailingRule

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

C27 PostingAmountRule

If the instruction is against payment, PostingAmount must be present.

C28 ReceivingParty1Rule

If the instruction is a delivery, then ReceivingParty 1 must be present.

C29 ReportNumberRule

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

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

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

C30 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C31 SecuritiesMarketPracticeGroupGuideline

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

These market practices are available on www.smpg.info.

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).

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 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1420
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1420

10.4.2 StatementGeneralDetails <StmtGnlDtls>

Presence: [1..1]

Definition: Provides general information to the report.

Impacted by: C29 "ReportNumberRule"

StatementGeneralDetails <StmtGnlDtls> contains the following **Statement64** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		312
	QueryReference <QryRef>	[0..1]	Text		312
	StatementIdentification <StmtId>	[0..1]	Text		313
	StatementDateTime <StmtDtTm>	[1..1]	±		313
	Frequency <Frqcy>	[0..1]	±		313
	UpdateType <UpdTp>	[0..1]	±		313
	StatementStructure <StmtStr>	[1..1]	CodeSet		313
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		314

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 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1470
Or}	Long <Lng>	[1..1]	Text		1471

10.4.2.2 QueryReference <QryRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

10.4.2.3 StatementIdentification <StmtdId>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: "Max35Text" on page 1997

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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

10.4.2.5 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "Frequency25Choice" on page 1352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1352
Or}	Proprietary <Prtry>	[1..1]	±		1352

10.4.2.6 UpdateType <UpdTp>

Presence: [0..1]

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

UpdateType <UpdTp> contains one of the following elements (see "UpdateType15Choice" on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1460
Or}	Proprietary <Prtry>	[1..1]	±		1460

10.4.2.7 StatementStructure <StmtdStr>

Presence: [1..1]

Definition: Specifies whether the statement is sorted by status or transaction.

Datatype: "StatementStructure1Code" on page 1977

CodeName	Name	Definition
STAT	Statuses	Statement is sorted by status.
TRAN	Transactions	Statement is sorted by transaction.

10.4.2.8 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 1993):

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

10.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification144" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

10.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount19" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

10.4.5 Status <Sts>

Presence: [0..*]

Definition: Status information.

Status <Sts> contains the following **StatusAndReason42** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusAndReason <StsAndRsn>	[1..1]		C25, C33	317
{Or	Proprietary <Prtry>	[1..1]	±		317
Or	MatchingStatus <MtchgSts>	[1..1]	±		318
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		318
Or	SettlementStatus <SttlmSts>	[1..1]	±	C26	319
Or}	InstructionProcessingStatus <InstrPrpgSts>	[1..1]	±		320
	Transaction <Tx>	[0..*]		C18	321
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		324
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		324
	MarketInfrastructureTransactionIdentification <MktInfstrctrTxId>	[0..1]	Text		324
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		324
	Tradeldentification <TradId>	[0..*]	Text		324
	PoolIdentification <PoolId>	[0..1]	Text		324
	CommonIdentification <CmonId>	[0..1]	Text		325
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		325
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		325
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		325
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		325
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		325
	TransactionDetails <TxDtls>	[0..1]		C3, C10, C16, C27, C28, C35, C36	325
	TransactionActivity <TxActvty>	[1..1]	±		330
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		331
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		331
	Payment <Pmt>	[1..1]	CodeSet		331
	SettlementParameters <SttlmParams>	[0..1]		C6, C32	331

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		332
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		333
	SettlingCapacity <SttlgCpcty>	[0..1]	±		333
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		333
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		333
	Registration <Regn>	[0..1]	±		334
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		334
	CashClearingSystem <CshClrSys>	[0..1]	±		334
	TaxCapacity <TaxCpcty>	[0..1]	±		334
	RepurchaseType <RpTp>	[0..1]	±		335
	MarketClientSide <MktClntSd>	[0..1]	±		335
	BlockTrade <BlckTrad>	[0..1]	±		335
	LegalRestrictions <LglRstrctns>	[0..1]	±		335
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		336
	NettingEligibility <NetgElgblty>	[0..1]	±		336
	CCPEligibility <CCPElgblty>	[0..1]	±		336
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		336
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		337
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		337
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C30	337
	PlaceOfClearing <PlcOfClr>	[0..1]	±		338
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	338
	PostingQuantity <PstngQty>	[1..1]	±		339
	PostingAmount <PstngAmt>	[0..1]	±		339
	TradeDate <TradDt>	[0..1]	±		340
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		340
	SettlementDate <SttlmDt>	[1..1]	±		340
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		341
	ExpectedValueDate <XpctdValDt>	[0..1]	±		341
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		341

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		341
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	341
	ReceivingSettlementParties <RcvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	342
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		343
	SupplementaryData <SplmtryData>	[0..*]	±	C34	344

10.4.5.1 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 **Status32Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Proprietary <Prtry>	[1..1]	±		317
Or	MatchingStatus <MtchgSts>	[1..1]	±		318
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		318
Or	SettlementStatus <SttlmSts>	[1..1]	±	C26	319
Or}	InstructionProcessingStatus <InstrPrchgSts>	[1..1]	±		320

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).

10.4.5.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

10.4.5.1.2 MatchingStatus <MtchgSts>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "[MatchingStatus24Choice](#)" on page 1813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1814
Or	Unmatched <Umtchd>	[1..1]			1814
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1815
Or}	Reason <Rsn>	[1..*]			1815
	Code <Cd>	[1..1]			1815
{Or	Code <Cd>	[1..1]	CodeSet		1816
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818
Or}	Proprietary <Prtry>	[1..1]	±		1818

10.4.5.1.3 InferredMatchingStatus <lfrrdMtchgSts>

Presence: [1..1]

Definition: Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <IfrrdMtchgSts> contains one of the following elements (see "MatchingStatus24Choice" on page 1813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1814
Or	Unmatched <Umtchd>	[1..1]			1814
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1815
Or}	Reason <Rsn>	[1..*]			1815
	Code <Cd>	[1..1]			1815
{Or	Code <Cd>	[1..1]	CodeSet		1816
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818
Or}	Proprietary <Prtry>	[1..1]	±		1818

10.4.5.1.4 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 "SettlementStatus28Choice" on page 1625 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1626
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1627
Or}	Reason <Rsn>	[1..*]			1627
	Code <Cd>	[1..1]			1627
{Or	Code <Cd>	[1..1]	CodeSet		1627
Or}	Proprietary <Prtry>	[1..1]	±		1630
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631
Or	Failing <Fng>	[1..1]			1631
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1631
Or}	Reason <Rsn>	[1..*]			1631
	Code <Cd>	[1..1]			1632
{Or	Code <Cd>	[1..1]	CodeSet		1632
Or}	Proprietary <Prtry>	[1..1]	±		1635
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1636
Or}	Proprietary <Prtry>	[1..1]	±		1636

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.

10.4.5.1.5 InstructionProcessingStatus <InstrPrcgSts>

Presence: [1..1]

Definition: Provides the status of an instruction.

InstructionProcessingStatus <InstrPrcgSts> contains one of the following elements (see "InstructionProcessingStatus42Choice" on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		1622
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	1622
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1622
Or	Cancelled <Canc>	[1..1]	±		1623
Or	Generated <Gnrtd>	[1..1]			1623
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1623
Or}	Reason <Rsn>	[1..*]	±		1624
Or	Repair <Rpr>	[1..1]	±		1624
Or	PendingCancellation <PdgCxl>	[1..1]	±		1624
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	1625

10.4.5.2 Transaction <Tx>

Presence: [0..*]

Definition: Details of the transactions reported.

Impacted by: C18 "NoAccountOwnerTransactionIdentificationRule"

Transaction <Tx> contains the following Transaction116 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		324
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		324
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		324
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		324
	TradeIdentification <TradId>	[0..*]	Text		324
	PoolIdentification <PoolId>	[0..1]	Text		324
	CommonIdentification <CmonId>	[0..1]	Text		325
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		325
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		325
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		325
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		325
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		325
	TransactionDetails <TxDtIs>	[0..1]		C3, C10, C16, C27, C28, C35, C36	325
	TransactionActivity <TxActvty>	[1..1]	±		330
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		331
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		331
	Payment <Pmt>	[1..1]	CodeSet		331
	SettlementParameters <SttlmParams>	[0..1]		C6, C32	331
	HoldIndicator <HldInd>	[0..1]	±		332
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		333
	SettlingCapacity <SttlgCpcty>	[0..1]	±		333
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		333
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		333
	Registration <Regn>	[0..1]	±		334
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		334

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CashClearingSystem <CshClrSys>	[0..1]	±		334
	TaxCapacity <TaxCpcty>	[0..1]	±		334
	RepurchaseType <RpTp>	[0..1]	±		335
	MarketClientSide <MktClntSd>	[0..1]	±		335
	BlockTrade <BlckTrad>	[0..1]	±		335
	LegalRestrictions <LglRstrctns>	[0..1]	±		335
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		336
	NettingEligibility <NetgElgblty>	[0..1]	±		336
	CCPEligibility <CCPElgblty>	[0..1]	±		336
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		336
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		337
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		337
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C30	337
	PlaceOfClearing <PlcOfClr>	[0..1]	±		338
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	338
	PostingQuantity <PstngQty>	[1..1]	±		339
	PostingAmount <PstngAmt>	[0..1]	±		339
	TradeDate <TradDt>	[0..1]	±		340
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		340
	SettlementDate <SttlmDt>	[1..1]	±		340
	LateDeliveryDate <LateDlrvyDt>	[0..1]	±		341
	ExpectedValueDate <XpctdValDt>	[0..1]	±		341
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		341
	MatchedStatusTimeStamp <MtdhdStsTmStmp>	[0..1]	DateTime		341
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C21, C22, C23, C24	341
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C21, C22, C23, C24	342
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		343

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C34	344

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

10.4.5.2.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 1997

10.4.5.2.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

10.4.5.2.3 MarketInfrastructureTransactionIdentification <MktlnfrstrctrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

10.4.5.2.4 ProcessorTransactionIdentification <PrcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: "Max35Text" on page 1997

10.4.5.2.5 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: "Max52Text" on page 1997

10.4.5.2.6 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1997

10.4.5.2.7 CommonIdentification <CmonId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

10.4.5.2.8 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

**10.4.5.2.9 TripartyAgentServiceProviderCollateralTransactionIdentification
<TrptyAgtSvcPrvdrCollTxId>**

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: "Max35Text" on page 1997

10.4.5.2.10 ClientTripartyCollateralTransactionIdentification <CIntTrptyCollTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

10.4.5.2.11 ClientCollateralInstructionIdentification <CIntCollInstrId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

**10.4.5.2.12 TripartyAgentServiceProviderCollateralInstructionIdentification
<TrptyAgtSvcPrvdrCollInstrId>**

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

10.4.5.2.13 TransactionDetails <TxDtIs>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: C3 "AdditionalDetailsRule", C10 "DeliveringParty1Rule", C16 "LateDeliveryDateRule", C27 "PostingAmountRule", C28 "ReceivingParty1Rule", C35 "TwoLegTransactionOpeningClosing1Rule", C36 "TwoLegTransactionOpeningClosing2Rule"

TransactionDetails <TxDtIs> contains the following TransactionDetails133 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		330
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		331
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		331
	Payment <Pmt>	[1..1]	CodeSet		331
	SettlementParameters <SttlmParams>	[0..1]		C6, C32	331
	HoldIndicator <HldInd>	[0..1]	±		332
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		333
	SettlingCapacity <SttlgCpcty>	[0..1]	±		333
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		333
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		333
	Registration <Regn>	[0..1]	±		334
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		334
	CashClearingSystem <CshClrSys>	[0..1]	±		334
	TaxCapacity <TaxCpcty>	[0..1]	±		334
	RepurchaseType <RpTp>	[0..1]	±		335
	MarketClientSide <MktClntSd>	[0..1]	±		335
	BlockTrade <BlckTrad>	[0..1]	±		335
	LegalRestrictions <LglRstrctns>	[0..1]	±		335
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		336
	NettingEligibility <NetgElgblty>	[0..1]	±		336
	CCPEligibility <CCPElgblty>	[0..1]	±		336
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		336
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		337
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		337
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C30	337
	PlaceOfClearing <PlcOfClr>	[0..1]	±		338
	FinancialInstrumentIdentification <FinInstrmld>	[1..1]	±	C11, C12, C14, C15, C20	338
	PostingQuantity <PstngQty>	[1..1]	±		339

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostingAmount <PstngAmt>	[0..1]	±		339
	TradeDate <TradDt>	[0..1]	±		340
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		340
	SettlementDate <SttlmDt>	[1..1]	±		340
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		341
	ExpectedValueDate <XpctdValDt>	[0..1]	±		341
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		341
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		341
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	341
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C21, C22, C23, C24	342
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		343
	SupplementaryData <SplmtryData>	[0..*]	±	C34	344

Constraints

- **AdditionalDetailsRule**

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

- **DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties/Party1 Must be present

- **LateDeliveryDateRule**

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

On Condition

/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/PostingAmount Must be present

- **ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties/Party1 Must be present

- **TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

10.4.5.2.13.1 TransactionActivity <TxActvty>

Presence: [1..1]

Definition: Specifies the type of activity to which this instruction relates.

TransactionActivity <TxActvty> contains one of the following elements (see "TransactionActivity3Choice" on page 1838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1839
Or}	Proprietary <Prtry>	[1..1]	±		1839

10.4.5.2.13.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>*Presence:* [0..1]*Definition:* Choice of type for the transaction reported.**SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>** contains one of the following elements (see "SettlementOrCorporateActionEvent30Choice" on page 1384 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1384
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C12	1384

10.4.5.2.13.3 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 1919

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.

10.4.5.2.13.4 Payment <Pmt>*Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1867

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).

10.4.5.2.13.5 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 **SettlementDetails184** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		332
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		333
	SettlingCapacity <SttlgCpcty>	[0..1]	±		333
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		333
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		333
	Registration <Regn>	[0..1]	±		334
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		334
	CashClearingSystem <CshClrSys>	[0..1]	±		334
	TaxCapacity <TaxCpcty>	[0..1]	±		334
	RepurchaseType <RpTp>	[0..1]	±		335
	MarketClientSide <MktClntSd>	[0..1]	±		335
	BlockTrade <BlckTrad>	[0..1]	±		335
	LegalRestrictions <LglRstrctns>	[0..1]	±		335
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		336
	NettingEligibility <NetgElgbly>	[0..1]	±		336
	CCPEligibility <CCPElgbly>	[0..1]	±		336
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		336
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		337

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.

10.4.5.2.13.5.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see "[HoldIndicator6](#)" on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1451
	Reason <Rsn>	[0..*]	±		1451

10.4.5.2.13.5.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "[SettlementTransactionCondition34Choice](#)" on page 1382 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1382
Or}	Proprietary <Prtry>	[1..1]	±		1384

10.4.5.2.13.5.3 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

10.4.5.2.13.5.4 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

10.4.5.2.13.5.5 SecuritiesRTGS <SciesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

10.4.5.2.13.5.6 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "Registration9Choice" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1458

10.4.5.2.13.5.7 BeneficialOwnership <BnfcOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcOwnrsh> contains one of the following elements (see "BeneficialOwnership4Choice" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1458
Or}	Proprietary <Prtry>	[1..1]	±		1459

10.4.5.2.13.5.8 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see "CashSettlementSystem4Choice" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

10.4.5.2.13.5.9 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442

10.4.5.2.13.5.10 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed, variable or a forfeit.

RepurchaseType <RpTp> contains one of the following elements (see "[RepurchaseType22Choice](#)" on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1433
Or}	Proprietary <Prtry>	[1..1]	±		1434

10.4.5.2.13.5.11 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1371

10.4.5.2.13.5.12 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1450
Or}	Proprietary <Prtry>	[1..1]	±		1450

10.4.5.2.13.5.13 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "[Restriction5Choice](#)" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1444
Or}	Proprietary <Prtry>	[1..1]	±		1444

10.4.5.2.13.5.14 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1443

10.4.5.2.13.5.15 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

10.4.5.2.13.5.16 CCPEligibility <CCPElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgblty> contains one of the following elements (see "[CentralCounterPartyEligibility4Choice](#)" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1449
Or}	Proprietary <Prtry>	[1..1]	±		1449

10.4.5.2.13.5.17 LetterOfGuarantee <LtrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see ["LetterOfGuarantee4Choice"](#) on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1439
Or}	Proprietary <Prtry>	[1..1]	±		1439

10.4.5.2.13.5.18 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: ["SettlementTransactionCondition5Code"](#) on page 1973

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).

10.4.5.2.13.6 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

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

PlaceOfTrade <PlcOfTrad> contains the following elements (see ["PlaceOfTradeIdentification1"](#) on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1373
	LEI <LEI>	[0..1]	IdentifierSet		1374

10.4.5.2.13.7 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: [C30 "SafekeepingPlaceFormatOrLEIRule"](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see ["SafeKeepingPlace3"](#) on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

10.4.5.2.13.8 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 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1293
	LEI <LEI>	[0..1]	IdentifierSet		1293

10.4.5.2.13.9 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: [C11 "DescriptionPresenceRule"](#), [C12 "DescriptionUsageRule"](#), [C14 "ISINGuideline"](#), [C15 "ISINPresenceRule"](#), [C20 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see ["SecurityIdentification19"](#) on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

10.4.5.2.13.10 PostingQuantity <PstngQty>

Presence: [1..1]

Definition: Quantity of financial instrument (to be) posted to the safekeeping account.

PostingQuantity <PstngQty> contains one of the following elements (see "[Quantity6Choice](#)" on [page 1348](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

10.4.5.2.13.11 PostingAmount <PstngAmt>

Presence: [0..1]

Definition: Amount of money that is to be/was posted to the account.

PostingAmount <PstngAmt> contains the following elements (see "[AmountAndDirection51](#)" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1258
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1258
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1258

10.4.5.2.13.12 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see "[TradeDate8Choice](#)" on page 1298 for details)

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

10.4.5.2.13.13 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

10.4.5.2.13.14 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see "[SettlementDate19Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1295
Or}	DateCode <DtCd>	[1..1]	±		1296

10.4.5.2.13.15 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

10.4.5.2.13.16 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

10.4.5.2.13.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>*Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* ["ISODatetime"](#) on page 1991**10.4.5.2.13.18 MatchedStatusTimeStamp <MtchdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is matched.*Datatype:* ["ISODatetime"](#) on page 1991**10.4.5.2.13.19 DeliveringSettlementParties <DlvrgSttlmPties>***Presence:* [0..1]*Definition:* Identifies the chain of delivering settlement parties.*Impacted by:* [C21 "Party2PresenceRule"](#), [C22 "Party3PresenceRule"](#), [C23 "Party4PresenceRule"](#), [C24 "Party5PresenceRule"](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties78" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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
```

10.4.5.2.13.20 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C21 "Party2PresenceRule", C22 "Party3PresenceRule", C23 "Party4PresenceRule", C24 "Party5PresenceRule"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties78" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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
```

10.4.5.2.13.21 TransactionAdditionalDetails <TxAddtlDtls>

Presence: [0..1]

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

Datatype: "Max350Text" on page 1997

10.4.5.2.13.22 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.

10.4.6 Transactions <Txs>*Presence:* [0..*]*Definition:* Details of the transactions reported.*Impacted by:* C19 "NoAccountOwnerTransactionIdentificationRule"

Transactions <Txs> contains the following **Transaction115** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		347
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		347
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		347
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		347
	TradeIdentification <TradId>	[0..*]	Text		347
	PoolIdentification <PoolId>	[0..1]	Text		348
	CommonIdentification <CmonId>	[0..1]	Text		348
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		348
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		348
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		348
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		348
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		348
	TransactionDetails <TxDtIs>	[0..1]		C3, C10, C16, C27, C28, C35, C36	349
	TransactionActivity <TxActvty>	[1..1]	±		354
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		355
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		355
	Payment <Pmt>	[1..1]	CodeSet		355
	SettlementParameters <SttlmParams>	[0..1]		C6, C32	355
	HoldIndicator <HldInd>	[0..1]	±		356
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		357
	SettlingCapacity <SttlgCpcty>	[0..1]	±		357
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		357
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		357
	Registration <Regn>	[0..1]	±		358
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		358

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CashClearingSystem <CshClrSys>	[0..1]	±		358
	TaxCapacity <TaxCpcty>	[0..1]	±		358
	RepurchaseType <RpTp>	[0..1]	±		359
	MarketClientSide <MktClntSd>	[0..1]	±		359
	BlockTrade <BlckTrad>	[0..1]	±		359
	LegalRestrictions <LglRstrctns>	[0..1]	±		359
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		360
	NettingEligibility <NetgElgblty>	[0..1]	±		360
	CCPEligibility <CCPElgblty>	[0..1]	±		360
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		360
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		361
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		361
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C30	361
	PlaceOfClearing <PlcOfClr>	[0..1]	±		362
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	362
	PostingQuantity <PstngQty>	[1..1]	±		363
	PostingAmount <PstngAmt>	[0..1]	±		363
	TradeDate <TradDt>	[0..1]	±		364
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		364
	SettlementDate <SttlmDt>	[1..1]	±		364
	LateDeliveryDate <LateDlrvyDt>	[0..1]	±		365
	ExpectedValueDate <XpctdValDt>	[0..1]	±		365
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		365
	MatchedStatusTimeStamp <MtdhdStsTmStmp>	[0..1]	DateTime		365
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C21, C22, C23, C24	365
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C21, C22, C23, C24	366
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		367

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C34	368
	StatusAndReason <StsAndRsn>	[0..*]		C25, C33	368
{Or	Proprietary <Prtry>	[1..1]	±		368
Or	MatchingStatus <MtchgSts>	[1..1]	±		369
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		369
Or	SettlementStatus <SttlmSts>	[1..1]	±	C26	370
Or}	InstructionProcessingStatus <InstrPrcgSts>	[1..1]	±		371

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

10.4.6.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 1997

10.4.6.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

10.4.6.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

10.4.6.4 ProcessorTransactionIdentification <PcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: "Max35Text" on page 1997

10.4.6.5 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: "Max52Text" on page 1997

10.4.6.6 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1997

10.4.6.7 CommonIdentification <CmonId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

10.4.6.8 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

10.4.6.9 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: "Max35Text" on page 1997

10.4.6.10 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

10.4.6.11 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

10.4.6.12 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

10.4.6.13 TransactionDetails <TxDtIs>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: C3 "AdditionalDetailsRule", C10 "DeliveringParty1Rule", C16 "LateDeliveryDateRule", C27 "PostingAmountRule", C28 "ReceivingParty1Rule", C35 "TwoLegTransactionOpeningClosing1Rule", C36 "TwoLegTransactionOpeningClosing2Rule"

TransactionDetails <TxDtIs> contains the following TransactionDetails133 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionActivity <TxActvty>	[1..1]	±		354
	SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>	[0..1]	±		355
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		355
	Payment <Pmt>	[1..1]	CodeSet		355
	SettlementParameters <SttlmParams>	[0..1]		C6, C32	355
	HoldIndicator <HldInd>	[0..1]	±		356
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		357
	SettlingCapacity <SttlgCpcty>	[0..1]	±		357
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		357
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		357
	Registration <Regn>	[0..1]	±		358
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		358
	CashClearingSystem <CshClrSys>	[0..1]	±		358
	TaxCapacity <TaxCpcty>	[0..1]	±		358
	RepurchaseType <RpTp>	[0..1]	±		359
	MarketClientSide <MktClntSd>	[0..1]	±		359
	BlockTrade <BlckTrad>	[0..1]	±		359
	LegalRestrictions <LglRstrctns>	[0..1]	±		359
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		360
	NettingEligibility <NetgElgblty>	[0..1]	±		360
	CCPEligibility <CCPElgbly>	[0..1]	±		360
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		360
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		361
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		361
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C30	361
	PlaceOfClearing <PlcOfClr>	[0..1]	±		362
	FinancialInstrumentIdentification <FinInstrmld>	[1..1]	±	C11, C12, C14, C15, C20	362
	PostingQuantity <PstngQty>	[1..1]	±		363

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostingAmount <PstngAmt>	[0..1]	±		363
	TradeDate <TradDt>	[0..1]	±		364
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		364
	SettlementDate <SttlmDt>	[1..1]	±		364
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		365
	ExpectedValueDate <XpctdValDt>	[0..1]	±		365
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		365
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		365
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	365
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C21, C22, C23, C24	366
	TransactionAdditionalDetails <TxAddtlDtls>	[0..1]	Text		367
	SupplementaryData <SplmtryData>	[0..*]	±	C34	368

Constraints

- **AdditionalDetailsRule**

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

- **DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties/Party1 Must be present

- **LateDeliveryDateRule**

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

On Condition

/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/PostingAmount Must be present

- **ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties/Party1 Must be present

- **TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

10.4.6.13.1 TransactionActivity <TxActvty>

Presence: [1..1]

Definition: Specifies the type of activity to which this instruction relates.

TransactionActivity <TxActvty> contains one of the following elements (see "TransactionActivity3Choice" on page 1838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1839
Or}	Proprietary <Prtry>	[1..1]	±		1839

10.4.6.13.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>*Presence:* [0..1]*Definition:* Choice of type for the transaction reported.**SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>** contains one of the following elements (see "[SettlementOrCorporateActionEvent30Choice](#)" on page 1384 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1384
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C12	1384

10.4.6.13.3 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 1919

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.

10.4.6.13.4 Payment <Pmt>*Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "[DeliveryReceiptType2Code](#)" on page 1867

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).

10.4.6.13.5 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 **SettlementDetails184** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		356
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		357
	SettlingCapacity <SttlgCpcty>	[0..1]	±		357
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		357
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		357
	Registration <Regn>	[0..1]	±		358
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		358
	CashClearingSystem <CshClrSys>	[0..1]	±		358
	TaxCapacity <TaxCpcty>	[0..1]	±		358
	RepurchaseType <RpTp>	[0..1]	±		359
	MarketClientSide <MktClntSd>	[0..1]	±		359
	BlockTrade <BlckTrad>	[0..1]	±		359
	LegalRestrictions <LglRstrctns>	[0..1]	±		359
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		360
	NettingEligibility <NetgElgbly>	[0..1]	±		360
	CCPEligibility <CCPElgbly>	[0..1]	±		360
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		360
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		361

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.

10.4.6.13.5.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see "[HoldIndicator6](#)" on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1451
	Reason <Rsn>	[0..*]	±		1451

10.4.6.13.5.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "[SettlementTransactionCondition34Choice](#)" on page 1382 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1382
Or}	Proprietary <Prtry>	[1..1]	±		1384

10.4.6.13.5.3 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

10.4.6.13.5.4 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

10.4.6.13.5.5 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

10.4.6.13.5.6 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "Registration9Choice" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1458

10.4.6.13.5.7 BeneficialOwnership <BnfcOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcOwnrsh> contains one of the following elements (see "BeneficialOwnership4Choice" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1458
Or}	Proprietary <Prtry>	[1..1]	±		1459

10.4.6.13.5.8 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see "CashSettlementSystem4Choice" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

10.4.6.13.5.9 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442

10.4.6.13.5.10 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed, variable or a forfeit.

RepurchaseType <RpTp> contains one of the following elements (see "[RepurchaseType22Choice](#)" on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1433
Or}	Proprietary <Prtry>	[1..1]	±		1434

10.4.6.13.5.11 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1371

10.4.6.13.5.12 BlockTrade <BlckTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlckTrad> contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1450
Or}	Proprietary <Prtry>	[1..1]	±		1450

10.4.6.13.5.13 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "Restriction5Choice" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1444
Or}	Proprietary <Prtry>	[1..1]	±		1444

10.4.6.13.5.14 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see "SettlementSystemMethod4Choice" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1443

10.4.6.13.5.15 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility4Choice" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

10.4.6.13.5.16 CCPEligibility <CCPElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgblty> contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1449
Or}	Proprietary <Prtry>	[1..1]	±		1449

10.4.6.13.5.17 LetterOfGuarantee <LttrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see "LetterOfGuarantee4Choice" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1439
Or}	Proprietary <Prtry>	[1..1]	±		1439

10.4.6.13.5.18 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 1973

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).

10.4.6.13.6 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

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

PlaceOfTrade <PlcOfTrad> contains the following elements (see "PlaceOfTradeIdentification1" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1373
	LEI <LEI>	[0..1]	IdentifierSet		1374

10.4.6.13.7 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: C30 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

10.4.6.13.8 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 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1293
	LEI <LEI>	[0..1]	IdentifierSet		1293

10.4.6.13.9 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: [C11 "DescriptionPresenceRule"](#), [C12 "DescriptionUsageRule"](#), [C14 "ISINGuideline"](#), [C15 "ISINPresenceRule"](#), [C20 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "[SecurityIdentification19](#)" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

10.4.6.13.10 PostingQuantity <PstngQty>

Presence: [1..1]

Definition: Quantity of financial instrument (to be) posted to the safekeeping account.

PostingQuantity <PstngQty> contains one of the following elements (see "[Quantity6Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

10.4.6.13.11 PostingAmount <PstngAmt>

Presence: [0..1]

Definition: Amount of money that is to be/was posted to the account.

PostingAmount <PstngAmt> contains the following elements (see "[AmountAndDirection51](#)" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1258
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1258
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1258

10.4.6.13.12 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see "[TradeDate8Choice](#)" on page 1298 for details)

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

10.4.6.13.13 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

10.4.6.13.14 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see "[SettlementDate19Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1295
Or}	DateCode <DtCd>	[1..1]	±		1296

10.4.6.13.15 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

10.4.6.13.16 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

10.4.6.13.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>*Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* "ISODatetime" on page 1991**10.4.6.13.18 MatchedStatusTimeStamp <MtchdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is matched.*Datatype:* "ISODatetime" on page 1991**10.4.6.13.19 DeliveringSettlementParties <DlvrgSttlmPties>***Presence:* [0..1]*Definition:* Identifies the chain of delivering settlement parties.*Impacted by:* C21 "Party2PresenceRule", C22 "Party3PresenceRule", C23 "Party4PresenceRule", C24 "Party5PresenceRule"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties78" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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
```

10.4.6.13.20 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C21 "Party2PresenceRule", C22 "Party3PresenceRule", C23 "Party4PresenceRule", C24 "Party5PresenceRule"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties78" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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
```

10.4.6.13.21 TransactionAdditionalDetails <TxAddtlDtls>

Presence: [0..1]

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

Datatype: "Max350Text" on page 1997

10.4.6.13.22 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.

10.4.6.14 StatusAndReason <StsAndRsn>*Presence:* [0..*]*Definition:* Status and reason for the transaction.*Impacted by:* C25 "PendingToFailingRule", C33 "SettlementStatusAndMatchedRule"**StatusAndReason <StsAndRsn>** contains one of the following **Status32Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Proprietary <Prtry>	[1..1]	±		368
Or	MatchingStatus <MtchgSts>	[1..1]	±		369
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		369
Or	SettlementStatus <SttlmSts>	[1..1]	±	C26	370
Or}	InstructionProcessingStatus <InstrPrpgSts>	[1..1]	±		371

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).

10.4.6.14.1 Proprietary <Prtry>*Presence:* [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

10.4.6.14.2 MatchingStatus <MtchgSts>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "[MatchingStatus24Choice](#)" on page 1813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1814
Or	Unmatched <Umtchd>	[1..1]			1814
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1815
Or}	Reason <Rsn>	[1..*]			1815
	Code <Cd>	[1..1]			1815
{Or	Code <Cd>	[1..1]	CodeSet		1816
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818
Or}	Proprietary <Prtry>	[1..1]	±		1818

10.4.6.14.3 InferredMatchingStatus <lfrrdMtchgSts>

Presence: [1..1]

Definition: Provides the matching status of an instruction as known by the account servicer based on an allegation. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <IfrrdMtchgSts> contains one of the following elements (see "MatchingStatus24Choice" on page 1813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1814
Or	Unmatched <Umtchd>	[1..1]			1814
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1815
Or}	Reason <Rsn>	[1..*]			1815
	Code <Cd>	[1..1]			1815
{Or	Code <Cd>	[1..1]	CodeSet		1816
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818
Or}	Proprietary <Prtry>	[1..1]	±		1818

10.4.6.14.4 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 "SettlementStatus28Choice" on page 1625 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1626
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1627
Or}	Reason <Rsn>	[1..*]			1627
	Code <Cd>	[1..1]			1627
{Or	Code <Cd>	[1..1]	CodeSet		1627
Or}	Proprietary <Prtry>	[1..1]	±		1630
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631
Or	Failing <Fng>	[1..1]			1631
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1631
Or}	Reason <Rsn>	[1..*]			1631
	Code <Cd>	[1..1]			1632
{Or	Code <Cd>	[1..1]	CodeSet		1632
Or}	Proprietary <Prtry>	[1..1]	±		1635
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1636
Or}	Proprietary <Prtry>	[1..1]	±		1636

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.

10.4.6.14.5 InstructionProcessingStatus <InstrPrcgSts>

Presence: [1..1]

Definition: Provides the status of an instruction.

InstructionProcessingStatus <InstrPrcgSts> contains one of the following elements (see "InstructionProcessingStatus42Choice" on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		1622
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	1622
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1622
Or	Cancelled <Canc>	[1..1]	±		1623
Or	Generated <Gnrtd>	[1..1]			1623
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1623
Or}	Reason <Rsn>	[1..*]	±		1624
Or	Repair <Rpr>	[1..1]	±		1624
Or	PendingCancellation <PdgCxl>	[1..1]	±		1624
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	1625

11 **semt.019.001.09**

SecuritiesSettlementTransactionAllegementReportV09

11.1 **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 SecuritiesSettlementTransactionAllegementReportV09 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.

11.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStlMtxAllgmtRpt>	[1..1]		C5, C6, C7	
	Pagination <Pgntn>	[1..1]	±		384
	StatementGeneralDetails <StmntGnlDtls>	[1..1]		C33	384
	ReportNumber <RptNb>	[0..1]	±		385
	QueryReference <QryRef>	[0..1]	Text		385
	StatementIdentification <StmntId>	[0..1]	Text		385
	StatementDateTime <StmntDtTm>	[1..1]	±		386
	Frequency <Frqcy>	[0..1]	±		386
	UpdateType <UpdTp>	[0..1]	±		386
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		386
	AccountOwner <AcctOwnr>	[0..1]	±		387
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		387
	AllegementDetails <AllgmtDtls>	[0..*]		C14, C23, C32, C36, C41, C42, C43	387
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		393
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		393
	MarketInfrastructureTransactionIdentification <MktInfstrctrTxId>	[0..1]	Text		393
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		393
	TradeIdentification <TradId>	[0..*]	Text		394
	CommonIdentification <CmonId>	[0..1]	Text		394
	PoolIdentification <PoolId>	[0..1]	Text		394
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		394
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		394
	Payment <Pmt>	[1..1]	CodeSet		394
	Status <Sts>	[0..1]	±		395
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		395
	PlaceOfClearing <PlcOfClr>	[0..1]	±		395

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[0..1]	±		395
	SettlementDate <SttlmDt>	[1..1]	±		396
	DealPrice <DealPric>	[0..1]	±		396
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C25	396
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C17, C18, C21, C22, C26	397
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C31	398
	TradeTransactionCondition <TradTxCond>	[0..*]	±		401
	TypeOfPrice <TpOfPric>	[0..1]	±		401
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C15, C35	401
	SecuritiesFinancingDetails <SctiesFincgDtls>	[0..1]			402
	SecuritiesFinancingTradeldentification <SctiesFincgTradId>	[0..1]	Text		402
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		402
	TerminationDate <TermntnDt>	[0..1]	±		403
	RateType <RateTp>	[0..1]	±		403
	LegalFramework <LglFrmwk>	[0..1]	±		403
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		403
	InterestPayment <IntrstPmt>	[0..1]	Indicator		404
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		404
	RepurchaseRate <RpRate>	[0..1]	±	C39	404
	TransactionCallDelay <TxCallDely>	[0..1]	Text		404
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		405
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		405
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		405
	SettlementParameters <SttlmParams>	[1..1]	±	C10, C38	405
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	406
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C9, C16, C27, C28,	408

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C29, C30, C37	
	SettlementAmount <SttlmAmt>	[0..1]	±		410
	OtherAmounts <OthrAmts>	[0..1]			410
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		411
	ChargesFees <ChrgsFees>	[0..1]	±		411
	TradeAmount <TradAmt>	[0..1]	±		412
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		412
	LocalTax <LclTax>	[0..1]	±		412
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		412
	Other <Othr>	[0..1]	±		413
	StampDuty <StmpDty>	[0..1]	±		413
	TransactionTax <TxTax>	[0..1]	±		413
	WithholdingTax <WhldgTax>	[0..1]	±		414
	ConsumptionTax <CsmptnTax>	[0..1]	±		414
	OtherBusinessParties <OthrBizPties>	[0..1]		C20	414
	Investor <Invstr>	[0..1]	±		415
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		415
	StockExchange <StockXchg>	[0..1]	±		415
	TradeRegulator <TradRgltr>	[0..1]	±		416
	TripartyAgent <TrptyAgt>	[0..1]	±		416
	SupplementaryData <SplmtryData>	[0..*]	±	C40	416

11.3 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 CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C11 Country

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

C12 CurrencyAmount

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

Note: The decimal separator is a dot.

C13 CurrencyAmount

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

Note: The decimal separator is a dot.

C14 DeliveringParty1Rule

If the instruction is a receive, then DeliveringParty1 must be present.

C15 DenominationRule

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C16 DepositoryGuideline

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C17 DescriptionPresenceRule

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

C18 DescriptionUsageRule

Description must be used alone as the last resort.

C19 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C20 InvestorCountryCodeRule

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C21 ISINGuideline

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

C22 ISINPresenceRule

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

C23 LateDeliveryDateRule

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C24 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C25 NumberRule

If Number is negative, then Sign must be present.

C26 OtherIdentificationPresenceRule

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

C27 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C28 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C29 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C30 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C31 PlaceOfListingRule

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

C32 ReceivingParty1Rule

If the instruction is a delivery, then ReceivingParty 1 must be present.

C33 ReportNumberRule

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

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

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

C34 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C35 SafekeepingPlaceRule

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C36 SettlementAmountRule

If the instruction is against payment, then SettlementAmount must be present.

C37 SettlementChainGuideline

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C38 SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C39 SignRule

When Sign is present, rate must not be zero.

C40 SupplementaryDataRule

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

C41 TradeDateRule

If Trade Date/Time is present with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C42 TwoLegTransactionOpeningClosing1Rule

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of

TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/
SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation**SecuritiesMovementType: Delivery (DELI)****SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)****Securities Lending Return****SecuritiesMovementType: Receive (RECE)****SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)****Securities Borrowing Initiation****SecuritiesMovementType: Receive (RECE)****SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)****Securities Borrowing Return****SecuritiesMovementType: Delivery (DELI)****SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).****C43 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is alleged by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell**SecuritiesMovementType: Delivery (DELI)****SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)****Sell-Buy Back: Buy Back****SecuritiesMovementType: Receive (RECE)****SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)****Buy-Sell Back: Buy****SecuritiesMovementType: Receive (RECE)****SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)****Buy-Sell Back: Sell Back****SecuritiesMovementType: Delivery (DELI)**

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

11.4.1 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 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1420
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1420

11.4.2 StatementGeneralDetails <StmntGnIDtls>

Presence: [1..1]

Definition: General information related to the report.

Impacted by: C33 "ReportNumberRule"

StatementGeneralDetails <StmntGnlDtls> contains the following **Statement63** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		385
	QueryReference <QryRef>	[0..1]	Text		385
	StatementIdentification <StmntId>	[0..1]	Text		385
	StatementDateTime <StmntDtTm>	[1..1]	±		386
	Frequency <Frqcy>	[0..1]	±		386
	UpdateType <UpdTp>	[0..1]	±		386
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		386

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.

11.4.2.1 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see "[Number3Choice](#)" on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1470
Or}	Long <Lng>	[1..1]	Text		1471

11.4.2.2 QueryReference <QryRef>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 1997

11.4.2.3 StatementIdentification <StmntId>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: "Max35Text" on page 1997

11.4.2.4 StatementDateTime <StmtDtTm>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <StmtDtTm> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

11.4.2.5 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "[Frequency25Choice](#)" on page 1352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1352
Or}	Proprietary <Prtry>	[1..1]	±		1352

11.4.2.6 UpdateType <UpdTp>

Presence: [0..1]

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

UpdateType <UpdTp> contains one of the following elements (see "[UpdateType15Choice](#)" on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1460
Or}	Proprietary <Prtry>	[1..1]	±		1460

11.4.2.7 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 1993):

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

11.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on [page 1521](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

11.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on [page 1212](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

11.4.5 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 **SecuritiesTradeDetails122** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		393
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		393
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		393
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		393
	TradeIdentification <TradId>	[0..*]	Text		394
	CommonIdentification <CmonId>	[0..1]	Text		394
	PoolIdentification <PoolId>	[0..1]	Text		394
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		394
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		394
	Payment <Pmt>	[1..1]	CodeSet		394
	Status <Sts>	[0..1]	±		395
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		395
	PlaceOfClearing <PlcOfClr>	[0..1]	±		395
	TradeDate <TradDt>	[0..1]	±		395
	SettlementDate <SttlmDt>	[1..1]	±		396
	DealPrice <DealPric>	[0..1]	±		396
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C25	396
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C17, C18, C21, C22, C26	397
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C31	398
	TradeTransactionCondition <TradTxCond>	[0..*]	±		401
	TypeOfPrice <TpOfPric>	[0..1]	±		401
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C15, C35	401
	SecuritiesFinancingDetails <SctiesFincgDtls>	[0..1]			402
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		402
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		402
	TerminationDate <TermtnDt>	[0..1]	±		403
	RateType <RateTp>	[0..1]	±		403

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LegalFramework <LglFrmwk>	[0..1]	±		403
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		403
	InterestPayment <IntrstPmt>	[0..1]	Indicator		404
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		404
	RepurchaseRate <RpRate>	[0..1]	±	C39	404
	TransactionCallDelay <TxCallDely>	[0..1]	Text		404
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		405
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		405
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		405
	SettlementParameters <SttlmParams>	[1..1]	±	C10, C38	405
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	406
	ReceivingSettlementParties <RcvvgSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	408
	SettlementAmount <SttlmAmt>	[0..1]	±		410
	OtherAmounts <OthrAmts>	[0..1]			410
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		411
	ChargesFees <ChrgsFees>	[0..1]	±		411
	TradeAmount <TradAmt>	[0..1]	±		412
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		412
	LocalTax <LclTax>	[0..1]	±		412
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		412
	Other <Othr>	[0..1]	±		413
	StampDuty <StmpDty>	[0..1]	±		413
	TransactionTax <TxTax>	[0..1]	±		413
	WithholdingTax <WhldgTax>	[0..1]	±		414
	ConsumptionTax <CsmpnTax>	[0..1]	±		414
	OtherBusinessParties <OthrBizPties>	[0..1]		C20	414

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		415
	QualifiedForeignIntermediary <QlfdFrqnIntrmy>	[0..1]	±		415
	StockExchange <StockXchg>	[0..1]	±		415
	TradeRegulator <TradRgltr>	[0..1]	±		416
	TripartyAgent <TrptyAgt>	[0..1]	±		416
	SupplementaryData <SplmtryData>	[0..*]	±	C40	416

Constraints

• DeliveringParty1Rule

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties Must be present

And /DeliveringSettlementParties/Party1 Must be present

• LateDeliveryDateRule

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

• ReceivingParty1Rule

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties Must be present

And /ReceivingSettlementParties/Party1 Must be present

• SettlementAmountRule

If the instruction is against payment, then SettlementAmount must be present.

On Condition

/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/SettlementAmount Must be present

• TradeDateRule

If Trade Date/Time is present with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

• TwoLegTransactionOpeningClosing1Rule

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is alleged by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

11.4.5.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

11.4.5.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

11.4.5.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

11.4.5.4 ProcessorTransactionIdentification <PcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: "Max35Text" on page 1997

11.4.5.5 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:* "Max52Text" on page 1997**11.4.5.6 CommonIdentification <CmonId>***Presence:* [0..1]*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.*Datatype:* "Max35Text" on page 1997**11.4.5.7 PoolIdentification <PoolId>***Presence:* [0..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "Max35Text" on page 1997**11.4.5.8 CollateralTransactionIdentification <CollTxId>***Presence:* [0..*]*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.*Datatype:* "Max35Text" on page 1997**11.4.5.9 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 1919

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.

11.4.5.10 Payment <Pmt>*Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1867

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).

11.4.5.11 Status <Sts>

Presence: [0..1]

Definition: Status of the allegement.

Status <Sts> contains one of the following elements (see "[AllegementStatus3Choice](#)" on page 1802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1802
Or}	Proprietary <Prtry>	[1..1]	±		1802

11.4.5.12 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

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

PlaceOfTrade <PlcOfTrad> contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1373
	LEI <LEI>	[0..1]	IdentifierSet		1374

11.4.5.13 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 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1293
	LEI <LEI>	[0..1]	IdentifierSet		1293

11.4.5.14 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 "[TradeDate8Choice](#)" on page 1298 for details)

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

11.4.5.15 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 "[SettlementDate17Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1298
Or}	DateCode <DtCd>	[1..1]	±		1298

11.4.5.16 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 "[Price10](#)" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1547
{Or	Yielded <Yldd>	[1..1]	Indicator		1547
Or}	ValueType <ValTp>	[1..1]	CodeSet		1547
	Value <Val>	[1..1]	±		1548

11.4.5.17 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 1994

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

11.4.5.18 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 "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

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

```

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

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```

On Condition
  /ISIN is absent
Following Must be True

```

/OtherIdentification[*] Must be present
Or /Description Must be present

- **OtherIdentificationPresenceRule**

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

On Condition

/OtherIdentification[*] is absent

Following Must be True

/ISIN Must be present

Or /Description Must be present

11.4.5.19 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

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

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes91" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1330
	DayCountBasis <DayCntBsis>	[0..1]	±		1330
	RegistrationForm <RegnForm>	[0..1]			1330
{Or	Code <Cd>	[1..1]	CodeSet		1330
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentFrequency <PmtFrqcy>	[0..1]			1331
{Or	Code <Cd>	[1..1]	CodeSet		1331
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentStatus <PmtSts>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1332
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333
	ClassificationType <ClssfctnTp>	[0..1]	±		1333
	OptionStyle <OptnStyle>	[0..1]	±		1334
	OptionType <OptnTp>	[0..1]			1334
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1335
	CouponDate <CpnDt>	[0..1]	Date		1335
	ExpiryDate <XpryDt>	[0..1]	Date		1335
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1335
	MaturityDate <MtrtyDt>	[0..1]	Date		1335
	IssueDate <IssdDt>	[0..1]	Date		1336
	NextCallableDate <NxtClblDt>	[0..1]	Date		1336
	PutableDate <PutblDt>	[0..1]	Date		1336
	DatedDate <DtdDt>	[0..1]	Date		1336
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1336
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1336

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1336
	NextFactor <NxtFctr>	[0..1]	Rate		1336
	InterestRate <IntrstRate>	[0..1]	Rate		1337
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1337
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1337
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1337
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1337
{Or	Short <Shrt>	[1..1]	Text		1337
Or}	Long <Lng>	[1..1]	±		1337
	PoolNumber <PoolNb>	[0..1]	±		1338
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1338
	CallableIndicator <ClblInd>	[0..1]	Indicator		1338
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1338
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1339
	ExercisePrice <ExrcPric>	[0..1]	±		1339
	SubscriptionPrice <SbcptPric>	[0..1]	±		1339
	ConversionPrice <ConvsvPric>	[0..1]	±		1339
	StrikePrice <StrkPric>	[0..1]	±		1340
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1340
	ContractSize <CtrctSz>	[0..1]	±		1340
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1340
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1342

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.

11.4.5.20 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 "[TradeTransactionCondition5Choice](#)" on page 1847 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1847
Or}	Proprietary <Prtry>	[1..1]	±		1848

11.4.5.21 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 "[TypeOfPrice29Choice](#)" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1546
Or}	Proprietary <Prtry>	[1..1]	±		1546

11.4.5.22 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 "[QuantityAndAccount84](#)" on page 1561 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1562
	DenominationChoice <DnmtnChc>	[0..1]	Text		1562
	CashAccount <CshAcct>	[0..1]	±		1562
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1562
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1563

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.

11.4.5.23 SecuritiesFinancingDetails <SctiesFincgDtls>

Presence: [0..1]

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

SecuritiesFinancingDetails <SctiesFincgDtls> contains the following **SecuritiesFinancingTransactionDetails45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		402
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		402
	TerminationDate <TermntnDt>	[0..1]	±		403
	RateType <RateTp>	[0..1]	±		403
	LegalFramework <LglFrmwk>	[0..1]	±		403
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		403
	InterestPayment <IntrstPmt>	[0..1]	Indicator		404
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		404
	RepurchaseRate <RpRate>	[0..1]	±	C39	404
	TransactionCallDelay <TxCallDely>	[0..1]	Text		404
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		405
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		405
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		405

11.4.5.23.1 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: "Max52Text" on page 1997

11.4.5.23.2 ClosingLegIdentification <ClsgLegId>

Presence: [0..1]

Definition: Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

Datatype: "Max35Text" on page 1997

11.4.5.23.3 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 "[TerminationDate6Choice](#)" on page 1296 for details)

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

11.4.5.23.4 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see "[RateType35Choice](#)" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1579
Or}	Proprietary <Prtry>	[1..1]	±		1579

11.4.5.23.5 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see "[LegalFramework3Choice](#)" on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1459
Or}	Proprietary <Prtry>	[1..1]	±		1459

11.4.5.23.6 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 1993):

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

11.4.5.23.7 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 1993):

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

11.4.5.23.8 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 "[RateName1](#)" on page 1579 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1579
	RateName <RateNm>	[1..1]	Text		1580

11.4.5.23.9 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 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

11.4.5.23.10 TransactionCallDelay <TxCallDely>*Presence:* [0..1]*Definition:* Minimum number of days' notice a counterparty needs for terminating the transaction.*Datatype:* "[Exact3NumericText](#)" on page 1995

11.4.5.23.11 AccruedInterestAmount <AcrdIntrstAmt>*Presence:* [0..1]*Definition:* Interest amount that has accrued in between coupon payment periods.**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

11.4.5.23.12 TerminationTransactionAmount <TermntnTxAmt>*Presence:* [0..1]*Definition:* Total amount of money to be settled to terminate the transaction.**TerminationTransactionAmount <TermntnTxAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

11.4.5.23.13 SecondLegNarrative <ScndLegNrrtv>*Presence:* [0..1]*Definition:* Provides additional information about the second leg in narrative form.*Datatype:* "[Max140Text](#)" on page 1996**11.4.5.24 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 "[SettlementDetails168](#)" on page 1596 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1597
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1597
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1598
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1598
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1598
	CashClearingSystem <CshClrSys>	[0..1]	±		1598
	MarketClientSide <MktClntSd>	[0..1]	±		1599
	Registration <Regn>	[0..1]	±		1599
	RepurchaseType <RpTp>	[0..1]	±		1599
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1599
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1600

Constraints

- **CashClearingSystemRule**

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

11.4.5.25 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 "SettlementParties76" on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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.

11.4.5.26 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 "SettlementParties76" on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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.

11.4.5.27 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 "[AmountAndDirection88](#)" on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1254
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1255
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1255
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1255
	ValueDate <ValDt>	[0..1]	±		1255

11.4.5.28 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following **OtherAmounts32** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		411
	ChargesFees <ChrgsFees>	[0..1]	±		411
	TradeAmount <TradAmt>	[0..1]	±		412
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		412
	LocalTax <LclTax>	[0..1]	±		412
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		412
	Other <Othr>	[0..1]	±		413
	StampDuty <StmpDty>	[0..1]	±		413
	TransactionTax <TxTax>	[0..1]	±		413
	WithholdingTax <WhldgTax>	[0..1]	±		414
	ConsumptionTax <CsmpnTax>	[0..1]	±		414

11.4.5.28.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

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

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "AmountAndDirection47" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

11.4.5.28.2 ChargesFees <ChrgsFees>

Presence: [0..1]

Definition: Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

ChargesFees <ChrgsFees> contains the following elements (see "AmountAndDirection47" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

11.4.5.28.3 TradeAmount <TradAmt>*Presence:* [0..1]*Definition:* Principal amount of a trade (price multiplied by quantity).**TradeAmount <TradAmt>** contains the following elements (see "[AmountAndDirection47](#)" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

11.4.5.28.4 ExecutingBrokerAmount <ExctgBrkrAmt>*Presence:* [0..1]*Definition:* Amount of money paid to an executing broker as a commission.**ExecutingBrokerAmount <ExctgBrkrAmt>** contains the following elements (see "[AmountAndDirection47](#)" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

11.4.5.28.5 LocalTax <LclTax>*Presence:* [0..1]*Definition:* Tax charged by the jurisdiction in which the financial instrument settles.**LocalTax <LclTax>** contains the following elements (see "[AmountAndDirection47](#)" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

11.4.5.28.6 LocalBrokerCommission <LclBrkrComssn>*Presence:* [0..1]*Definition:* Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see "AmountAndDirection47" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

11.4.5.28.7 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see "AmountAndDirection47" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

11.4.5.28.8 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see "AmountAndDirection47" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

11.4.5.28.9 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see "AmountAndDirection47" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

11.4.5.28.10 WithholdingTax <WhldgTax>*Presence:* [0..1]*Definition:* Amount of money that will be withheld by a tax authority.**WithholdingTax <WhldgTax>** contains the following elements (see "[AmountAndDirection47](#)" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

11.4.5.28.11 ConsumptionTax <CsmptnTax>*Presence:* [0..1]*Definition:* Amount of consumption tax.**ConsumptionTax <CsmptnTax>** contains the following elements (see "[AmountAndDirection47](#)" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

11.4.5.29 OtherBusinessParties <OthrBizPties>*Presence:* [0..1]*Definition:* Other business parties relevant to the transaction.*Impacted by:* [C20 "InvestorCountryCodeRule"](#)**OtherBusinessParties <OthrBizPties>** contains the following **OtherParties34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		415
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		415
	StockExchange <StockXchg>	[0..1]	±		415
	TradeRegulator <TradRgltr>	[0..1]	±		416
	TripartyAgent <TrptyAgt>	[0..1]	±		416

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.

11.4.5.29.1 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see "[PartyIdentification149](#)" on page 1515 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1515
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1515
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1516
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1516
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1516
	LEI <LEI>	[0..1]	IdentifierSet		1517

11.4.5.29.2 QualifiedForeignIntermediary <QlfdFrgnIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

QualifiedForeignIntermediary <QlfdFrgnIntrmy> contains the following elements (see "[PartyIdentification136](#)" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1529

11.4.5.29.3 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see "[PartyIdentification136](#)" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1529

11.4.5.29.4 TradeRegulator <TradRgltr>*Presence:* [0..1]*Definition:* Institution to which a trade must be reported.**TradeRegulator <TradRgltr>** contains the following elements (see "[PartyIdentification136](#)" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1529

11.4.5.29.5 TripartyAgent <TrptyAgt>*Presence:* [0..1]*Definition:* Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.**TripartyAgent <TrptyAgt>** contains the following elements (see "[PartyIdentification136](#)" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1529

11.4.5.30 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.020.001.06**

SecuritiesMessageCancellationAdviceV06

12.1 **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 SecuritiesMessageCancellationAdviceV06 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.

12.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesMsgCxlAdv>	[1..1]			
	Reference <Ref>	[1..1]		C2, C3	420
{Or	SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConfId>	[1..1]			423
	TransactionIdentification <TxId>	[1..1]	Text		423
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		423
	Payment <Pmt>	[1..1]	CodeSet		424
Or	IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfId>	[1..1]	Text		424
Or	SecuritiesBalanceAccountingReportIdentification <SctiesBalAcctgRptId>	[1..1]	Text		424
Or	SecuritiesBalanceCustodyReportIdentification <SctiesBalCtdyRptId>	[1..1]	Text		424
Or	IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptId>	[1..1]	Text		424
Or	SecuritiesFinancingConfirmationIdentification <SctiesFincgConfId>	[1..1]			425
	TransactionIdentification <TxId>	[1..1]	Text		425
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		425
	Payment <Pmt>	[1..1]	CodeSet		425
Or	SecuritiesTransactionPendingReportIdentification <SctiesTxPdgRptId>	[1..1]	Text		426
Or	SecuritiesTransactionPostingReportIdentification <SctiesTxPstngRptId>	[1..1]	Text		426
Or	SecuritiesSettlementTransactionAllegementReportIdentification <SctiesSttlmTxAllgmtRptId>	[1..1]	Text		426
Or	SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SctiesSttlmTxAllgmtNtfctnTxId>	[1..1]			426
	TransactionIdentification <TxId>	[1..1]	Text		426
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		426
	Payment <Pmt>	[1..1]	CodeSet		427
Or	PortfolioTransferNotificationIdentification <PrftlTrfNtfctnId>	[1..1]	Text		427
Or	SecuritiesSettlementTransactionGenerationNotificationIdentification <SctiesSttlmTxGnrtnNtfctnId>	[1..1]			427
	TransactionIdentification <TxId>	[1..1]	Text		427
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		428

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Payment <Pmt>	[1..1]	CodeSet		428
Or	OtherMessageIdentification <OthrMsgId>	[1..1]	Text		428
Or	TotalPortfolioValuationReportIdentification <TtlPrflValtnRptId>	[1..1]	Text		428
Or	TripartyCollateralTransactionInstructionProcessingStatusAdviceIdentification <TrptyCollTxInstrPrcgStsAdvId>	[1..1]	Text		428
Or	TripartyCollateralStatusAdviceIdentification <TrptyCollStsAdvId>	[1..1]	Text		429
Or}	TripartyCollateralAndExposureReportIdentification <TrptyCollAndXpsrRptId>	[1..1]	Text		429
	AccountOwner <AcctOwnr>	[0..1]	±		429
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		429
	SupplementaryData <SplmtryData>	[0..*]	±	C4	429

12.3 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 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.

12.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

12.4.1 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 **References69Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionConfirmationIdentification <SciesSttlmTxConfId>	[1..1]			423
	TransactionIdentification <TxId>	[1..1]	Text		423
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		423
	Payment <Pmt>	[1..1]	CodeSet		424
Or	IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfId>	[1..1]	Text		424
Or	SecuritiesBalanceAccountingReportIdentification <SciesBalAcctgRptId>	[1..1]	Text		424
Or	SecuritiesBalanceCustodyReportIdentification <SciesBalCtdyRptId>	[1..1]	Text		424
Or	IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptId>	[1..1]	Text		424
Or	SecuritiesFinancingConfirmationIdentification <SciesFincgConfId>	[1..1]			425
	TransactionIdentification <TxId>	[1..1]	Text		425
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		425
	Payment <Pmt>	[1..1]	CodeSet		425
Or	SecuritiesTransactionPendingReportIdentification <SciesTxPdgRptId>	[1..1]	Text		426
Or	SecuritiesTransactionPostingReportIdentification <SciesTxPstngRptId>	[1..1]	Text		426
Or	SecuritiesSettlementTransactionAllegementReportIdentification <SciesSttlmTxAllgmtRptId>	[1..1]	Text		426
Or	SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SciesSttlmTxAllgmtNtfctnTxId>	[1..1]			426
	TransactionIdentification <TxId>	[1..1]	Text		426
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		426
	Payment <Pmt>	[1..1]	CodeSet		427
Or	PortfolioTransferNotificationIdentification <PrftlTrfNtfctnId>	[1..1]	Text		427
Or	SecuritiesSettlementTransactionGenerationNotificationIdentification <SciesSttlmTxGnrtnNtfctnId>	[1..1]			427
	TransactionIdentification <TxId>	[1..1]	Text		427
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		428
	Payment <Pmt>	[1..1]	CodeSet		428
Or	OtherMessageIdentification <OthrMsgId>	[1..1]	Text		428

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	TotalPortfolioValuationReportIdentification <TtlPrflValtnRptId>	[1..1]	Text		428
Or	TripartyCollateralTransactionInstructionProcessingStatusAdviceIdentification <TrptyCollTxInstrPrcgStsAdvId>	[1..1]	Text		428
Or	TripartyCollateralStatusAdviceIdentification <TrptyCollStsAdvId>	[1..1]	Text		429
Or	TripartyCollateralAndExposureReportIdentification <TrptyCollAndXpsrRptId>	[1..1]	Text		429

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.

12.4.1.1 SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConfId>

Presence: [1..1]

Definition: Unambiguous identification of the confirmation to be cancelled.

SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConfId> contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		423
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		423
	Payment <Pmt>	[1..1]	CodeSet		424

12.4.1.1.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: "Max35Text" on page 1997

12.4.1.1.2 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 1919

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.

12.4.1.1.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1867

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).

12.4.1.2 IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfId>

Presence: [1..1]

Definition: Unambiguous account servicer identification of the intra-position movement confirmation to be cancelled.

Datatype: "Max35Text" on page 1997

12.4.1.3 SecuritiesBalanceAccountingReportIdentification <SctiesBalAcctgRptId>

Presence: [1..1]

Definition: Unambiguous identification of the report message to be cancelled.

Datatype: "Max35Text" on page 1997

12.4.1.4 SecuritiesBalanceCustodyReportIdentification <SctiesBalCtdyRptId>

Presence: [1..1]

Definition: Unambiguous identification of the report message to be cancelled.

Datatype: "Max35Text" on page 1997

12.4.1.5 IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptId>

Presence: [1..1]

Definition: Identification of the intra-position movement posting report to be cancelled.

Datatype: "Max35Text" on page 1997

12.4.1.6 SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld>

Presence: [1..1]

Definition: Unambiguous identification of the confirmation to be cancelled.

SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld> contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		425
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		425
	Payment <Pmt>	[1..1]	CodeSet		425

12.4.1.6.1 TransactionIdentification <Txld>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: "Max35Text" on page 1997

12.4.1.6.2 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 1919

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.

12.4.1.6.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1867

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).

12.4.1.7 SecuritiesTransactionPendingReportIdentification <SctiesTxPdgRptId>*Presence:* [1..1]*Definition:* Unambiguous identification of the report message to be cancelled.*Datatype:* "Max35Text" on page 1997**12.4.1.8 SecuritiesTransactionPostingReportIdentification <SctiesTxPstngRptId>***Presence:* [1..1]*Definition:* Unambiguous identification of the report message to be cancelled.*Datatype:* "Max35Text" on page 1997**12.4.1.9 SecuritiesSettlementTransactionAllegementReportIdentification
<SctiesSttlmTxAllgmtRptId>***Presence:* [1..1]*Definition:* Unambiguous identification of the report to be cancelled.*Datatype:* "Max35Text" on page 1997**12.4.1.10****SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification
<SctiesSttlmTxAllgmtNtfctnTxId>***Presence:* [1..1]*Definition:* Unambiguous identification of the allegement notification to be cancelled as known by the account servicer.**SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification
<SctiesSttlmTxAllgmtNtfctnTxId>** contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		426
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		426
	Payment <Pmt>	[1..1]	CodeSet		427

12.4.1.10.1 TransactionIdentification <TxId>*Presence:* [1..1]*Definition:* Provides unambiguous transaction identification information.*Datatype:* "Max35Text" on page 1997**12.4.1.10.2 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 1919

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.

12.4.1.10.3 Payment <Pmt>*Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1867

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).

12.4.1.11 PortfolioTransferNotificationIdentification <PrftlTrfNtfctnId>*Presence:* [1..1]*Definition:* Identification of the portfolio transfer.*Datatype:* "Max35Text" on page 1997**12.4.1.12 SecuritiesSettlementTransactionGenerationNotificationIdentification <SctiesSttlmTxGnrtnNtfctnId>***Presence:* [1..1]*Definition:* Unambiguous identification of the notification message to be cancelled.**SecuritiesSettlementTransactionGenerationNotificationIdentification****<SctiesSttlmTxGnrtnNtfctnId>** contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		427
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		428
	Payment <Pmt>	[1..1]	CodeSet		428

12.4.1.12.1 TransactionIdentification <TxId>*Presence:* [1..1]*Definition:* Provides unambiguous transaction identification information.*Datatype:* "Max35Text" on page 1997

12.4.1.12.2 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 1919

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.

12.4.1.12.3 Payment <Pmt>*Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1867

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).

12.4.1.13 OtherMessageIdentification <OthrMsgld>*Presence:* [1..1]*Definition:* Unambiguous identification of the message to be cancelled.*Datatype:* "Max35Text" on page 1997**12.4.1.14 TotalPortfolioValuationReportIdentification <TtlPrtfValtnRptld>***Presence:* [1..1]*Definition:* Unique identification of the report.*Datatype:* "Max35Text" on page 1997**12.4.1.15****TripartyCollateralTransactionInstructionProcessingStatusAdviceIdentification <TrptyCollTxInstrPrcgStsAdvclId>***Presence:* [1..1]*Definition:* Unambiguous identification of the triparty collateral transaction instruction status advice to be cancelled.*Datatype:* "Max35Text" on page 1997

12.4.1.16 TripartyCollateralStatusAdviceIdentification <TrptyCollStsAdvId>*Presence:* [1..1]*Definition:* Unambiguous identification of the triparty collateral status advice to be cancelled.*Datatype:* "Max35Text" on page 1997**12.4.1.17 TripartyCollateralAndExposureReportIdentification <TrptyCollAndXpsrRptId>***Presence:* [1..1]*Definition:* Unambiguous identification of the triparty collateral and exposure report to be cancelled.*Datatype:* "Max35Text" on page 1997**12.4.2 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

12.4.3 SafekeepingAccount <SfkpgAcct>*Presence:* [1..1]*Definition:* Account to or from which a securities entry is made.**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

12.4.4 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.021.001.07**

SecuritiesStatementQueryV07

13.1 **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 SecuritiesStatementQueryV07 MessageDefinition is composed of 6 MessageBuildingBlocks:

- A. StatementRequested
Description of the statement requested.
- 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. **AdditionalQueryParameters**

Additional specific query criteria.

F. **SupplementaryData**

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

13.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root <Document> <SciesStmntQry></i>	[1..1]			
	StatementRequested <StmntReqd>	[1..1]	±		433
	StatementGeneralDetails <StmntGnlDtls>	[0..1]		C9, C10	434
	StatementDateOrPeriod <StmntDtOrPrd>	[0..1]	±		434
	Frequency <Frqcy>	[0..1]	±		435
	UpdateType <UpdTp>	[0..1]	±		435
	StatementBasis <StmntBsis>	[0..1]	±		435
	StatementType <StmntTp>	[0..1]	±		435
	AccountOwner <AcctOwnr>	[0..1]	±		436
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		436
	AdditionalQueryParameters <AddtlQryParams>	[0..*]			436
	Status <Sts>	[0..1]	±	C11	436
	Reason <Rsn>	[0..*]	±	C7	438
	FinancialInstrumentIdentification <FinInstrmId>	[0..*]	±	C2, C3, C4, C5, C6	440
	SupplementaryData <SplmtryData>	[0..*]	±	C12	441

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

C5 ISINPresenceRule

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

C6 OtherIdentificationPresenceRule

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

C7 ReasonRule

If the reason is requested, then it must be in line with the reasons available for the message type requested.

C8 ShortLongNumberRule

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

C9 StatementBasisRule

If StatementBasis is used, then the statement requested must be a SecuritiesBalanceAccountingReport or a SecuritiesBalanceCustodyReport.

C10 StatementTypeRule

If StatementType is used, then the statement requested must be a SecuritiesBalanceAccountingReport, a SecuritiesBalanceCustodyReport or a SecuritiesTransactionPostingReport.

C11 StatusRule

If a specific Status is requested, then it must be in line with the statuses available for the message type requested.

C12 SupplementaryDataRule

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

13.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

13.4.1 StatementRequested <StmtReqd>

Presence: [1..1]

Definition: Description of the statement requested.

StatementRequested <StmtReqd> contains the following elements (see "DocumentNumber13" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C4	1303

13.4.2 StatementGeneralDetails <StmtGnIDtls>

Presence: [0..1]

Definition: General information related to the report.

Impacted by: C9 "StatementBasisRule", C10 "StatementTypeRule"

StatementGeneralDetails <StmtGnIDtls> contains the following **Statement83** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementDateOrPeriod <StmtDtOrPrd>	[0..1]	±		434
	Frequency <Frqcy>	[0..1]	±		435
	UpdateType <UpdTp>	[0..1]	±		435
	StatementBasis <StmtBsis>	[0..1]	±		435
	StatementType <StmtTp>	[0..1]	±		435

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.

13.4.2.1 StatementDateOrPeriod <StmtDtOrPrd>

Presence: [0..1]

Definition: Date or period of the statement.

StatementDateOrPeriod <StmtDtOrPrd> contains one of the following elements (see "DateAndPeriod3Choice" on page 1302 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	StatementDate <StmtDt>	[1..1]	±		1302
Or}	StatementPeriod <StmtPrd>	[1..1]	±		1302

13.4.2.2 Frequency <Frqcy>

Presence: [0..1]

Definition: Frequency of the statement.

Frequency <Frqcy> contains one of the following elements (see "[Frequency25Choice](#)" on page 1352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1352
Or}	Proprietary <Prtry>	[1..1]	±		1352

13.4.2.3 UpdateType <UpdTp>

Presence: [0..1]

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

UpdateType <UpdTp> contains one of the following elements (see "[UpdateType15Choice](#)" on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1460
Or}	Proprietary <Prtry>	[1..1]	±		1460

13.4.2.4 StatementBasis <StmntBsis>

Presence: [0..1]

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

StatementBasis <StmntBsis> contains one of the following elements (see "[StatementBasis7Choice](#)" on page 1616 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1616
Or}	Proprietary <Prtry>	[1..1]	±		1617

13.4.2.5 StatementType <StmntTp>

Presence: [0..1]

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

StatementType <StmntTp> contains one of the following elements (see "[StatementType5Choice](#)" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1617
Or}	Proprietary <Prtry>	[1..1]	±		1618

13.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

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 "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

13.4.5 AdditionalQueryParameters <AddtlQryParams>

Presence: [0..*]

Definition: Additional specific query criteria.

AdditionalQueryParameters <AddtlQryParams> contains the following **AdditionalQueryParameters11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Status <Sts>	[0..1]	±	C11	436
	Reason <Rsn>	[0..*]	±	C7	438
	FinancialInstrumentIdentification <FinInstrmId>	[0..*]	±	C2, C3, C4, C5, C6	440

13.4.5.1 Status <Sts>

Presence: [0..1]

Definition: Request to obtain a Securities Transaction Pending Report for transactions with the specified status.

Impacted by: [C11 "StatusRule"](#)

Status <Sts> contains one of the following elements (see "Status19Choice" on page 1732 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AffirmationStatus <AffirmSts>	[1..1]	±		1734
Or	AllocationStatus <AllcnSts>	[1..1]			1734
{Or	Code <Cd>	[1..1]	CodeSet		1734
Or}	Proprietary <Prtry>	[1..1]	±		1734
Or	RepoCallRequestStatus <RepoCallReqSts>	[1..1]	±		1735
Or	CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>	[1..1]			1735
{Or	Code <Cd>	[1..1]	CodeSet		1735
Or}	Proprietary <Prtry>	[1..1]	±		1736
Or	CorporateActionEventStage <CorpActnEvtStag>	[1..1]			1736
{Or	Code <Cd>	[1..1]	CodeSet		1736
Or}	Proprietary <Prtry>	[1..1]	±		1737
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		1737
Or	InstructionProcessingStatus <InstrPrcgSts>	[1..1]			1737
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1739
Or	MatchingStatus <MtchgSts>	[1..1]	±		1739
Or	RegistrationProcessingStatus <RegnPrcgSts>	[1..1]			1740
{Or	Code <Cd>	[1..1]	CodeSet		1740
Or}	Proprietary <Prtry>	[1..1]	±		1740
Or	ResponseStatus <RspnSts>	[1..1]			1740
{Or	Code <Cd>	[1..1]	CodeSet		1741
Or}	Proprietary <Prtry>	[1..1]	±		1741
Or	ReplacementProcessingStatus <RplcmntPrcgSts>	[1..1]			1741
{Or	Code <Cd>	[1..1]	CodeSet		1742
Or}	Proprietary <Prtry>	[1..1]	±		1742
Or	CancellationProcessingStatus <CxlPrcgSts>	[1..1]			1743
{Or	Code <Cd>	[1..1]	CodeSet		1743
Or}	Proprietary <Prtry>	[1..1]	±		1743
Or	SettlementStatus <SttlmSts>	[1..1]	±		1744
Or}	SettlementConditionModificationStatus <SttlmCondModSts>	[1..1]			1744

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1744
Or}	Proprietary <Prtry>	[1..1]	±		1745

Constraints

- **StatusRule**

If a specific Status is requested, then it must be in line with the statuses available for the message type requested.

13.4.5.2 Reason <Rsn>

Presence: [0..*]

Definition: Request to obtain a Securities Transaction Pending Report for transactions with the specified status reason.

Impacted by: C7 "ReasonRule"

Reason <Rsn> contains one of the following elements (see "Reason16Choice" on page 1689 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	RepoCallAcknowledgementReason <RepoCallAckRsn>	[0..1]			1691
	Code <Cd>	[1..1]	CodeSet		1691
Or}	Proprietary <Prtry>	[1..1]	±		1691
Or	CancellationReason <CxlRsn>	[0..1]	±		1692
Or	PendingCancellationReason <PdgCxlRsn>	[0..1]			1692
{Or	Code <Cd>	[1..1]	CodeSet		1692
Or}	Proprietary <Prtry>	[1..1]	±		1693
Or	GeneratedReason <GnrtdRsn>	[0..1]			1693
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1694
Or	DeniedReason <DndRsn>	[0..1]			1694
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1695
Or	AcknowledgedAcceptedReason <AckdAccptdRsn>	[0..1]			1695
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1696
Or	PendingReason <PdgRsn>	[0..1]			1696
{Or	Code <Cd>	[1..1]	CodeSet		1697
Or}	Proprietary <Prtry>	[1..1]	±		1700
Or	FailingReason <FIngRsn>	[0..1]			1700
{Or	Code <Cd>	[1..1]	CodeSet		1701
Or}	Proprietary <Prtry>	[1..1]	±		1704
Or	PendingProcessingReason <PdgPrcgRsn>	[0..1]			1704
{Or	Code <Cd>	[1..1]	CodeSet		1704
Or}	Proprietary <Prtry>	[1..1]	±		1705
Or	RejectionReason <RjctnRsn>	[0..1]			1706
{Or	Code <Cd>	[1..1]	CodeSet		1706
Or}	Proprietary <Prtry>	[1..1]	±		1710
Or	RepairReason <RprRsn>	[0..1]			1710
{Or	Code <Cd>	[1..1]	CodeSet		1710

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]	±		1712
Or	PendingModificationReason <PdgModRsn>	[0..1]			1713
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1713
Or}	UnmatchedReason <UmtchdRsn>	[0..1]			1714
{Or	Code <Cd>	[1..1]	CodeSet		1714
Or}	Proprietary <Prtry>	[1..1]	±		1716

Constraints

- **ReasonRule**

If the reason is requested, then it must be in line with the reasons available for the message type requested.

13.4.5.3 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..*]

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

Impacted by: [C2 "DescriptionPresenceRule"](#), [C3 "DescriptionUsageRule"](#), [C4 "ISINGuideline"](#), [C5 "ISINPresenceRule"](#), [C6 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see ["SecurityIdentification19"](#) on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or /OtherIdentification[*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

13.4.6 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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 **semt.022.001.04**

SecuritiesSettlementTransactionAuditTrailReportV04

14.1 **MessageDefinition Functionality**

Scope

This message is sent by the Market Infrastructure to the CSD to advise of the history of all the statuses, modifications, replacement and cancellation of a specific transaction during its whole life cycle when the instructing party is a direct participant to the Settlement Infrastructure.

Usage

The message may also be used to:

- re-send a message sent by the market infrastructure to the direct participant,
- provide a third party with a copy of a message being sent by the market infrastructure for information,
- re-send to a third party a copy of a message being sent by the market infrastructure for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementTransactionAuditTrailReportV04 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. Pagination

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

B. QueryReference

Identification of the SecuritiesStatusQuery message sent to request this report.

C. TransactionIdentification

Provides unambiguous transaction identification information.

D. SafekeepingAccount

Account to or from which a securities entry is made.

E. AccountOwner

Party that legally owns the account.

F. StatusTrail

Provides the history of status and reasons for a pending, posted or cancelled transaction.

14.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmTxAudtTrlRpt>	[1..1]			
	Pagination <Pgntn>	[1..1]	±		444
	QueryReference <QryRef>	[0..1]			445
	Identification <Id>	[1..1]	Text		445
	TransactionIdentification <TxId>	[0..1]		C3	445
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		445
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		445
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		446
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		446
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		446
	AccountOwner <AcctOwnr>	[0..1]	±		446
	StatusTrail <StsTrl>	[0..*]			446
	StatusDate <StsDt>	[1..1]	DateTime		447
	SendingOrganisationIdentification <SndgOrgId>	[0..1]	±		447
	UserIdentification <UsrId>	[0..1]	Text		448
	ProcessingStatus <PrcgSts>	[0..1]			448
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		448
Or	PendingProcessing <PdgPrcg>	[1..1]	±		449
Or	Rejected <Rjctd>	[1..1]	±		449
Or	Repair <Rpr>	[1..1]	±		449
Or	Cancelled <Canc>	[1..1]	±		450
Or	PendingCancellation <PdgCxl>	[1..1]	±		450
Or	Proprietary <Prtry>	[1..1]	±		451
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	451
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	451
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		452
	MatchingStatus <MtchgSts>	[0..1]	±		452
	SettlementStatus <SttlmSts>	[0..1]	±	C4	453
	ModificationProcessingStatus <ModPrcgSts>	[0..1]	±		454

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CancellationStatus <Cx/STS>	[0..1]	±		455
	Settled <Sttld>	[0..1]	±	C1	457
	SupplementaryData <SplmtryData>	[0..*]	±	C5	457

14.3 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.

14.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

14.4.1 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 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1420
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1420

14.4.2 QueryReference <QryRef>

Presence: [0..1]

Definition: Identification of the SecuritiesStatusQuery message sent to request this report.

QueryReference <QryRef> contains the following **Identification14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		445

14.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique identifier of a document, message or transaction.

Datatype: "Max35Text" on page 1997

14.4.3 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Provides unambiguous transaction identification information.

Impacted by: [C3 "NoAccountOwnerTransactionIdentificationRule"](#)

TransactionIdentification <TxId> contains the following **TransactionIdentifications29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		445
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		445
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		446
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		446

Constraints

- NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

14.4.3.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 1997

14.4.3.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

14.4.3.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

14.4.3.4 ProcessorTransactionIdentification <PcrTxld>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: "Max35Text" on page 1997

14.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount22" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Type <Tp>	[0..1]	±		1217
	Name <Nm>	[0..1]	Text		1217

14.4.5 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification144" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

14.4.6 StatusTrail <StsTrl>

Presence: [0..*]

Definition: Provides the history of status and reasons for a pending, posted or cancelled transaction.

StatusTrail <StsTrl> contains the following **StatusTrail8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusDate <StsDt>	[1..1]	DateTime		447
	SendingOrganisationIdentification <SndgOrgId>	[0..1]	±		447
	UserIdentification <UsrId>	[0..1]	Text		448
	ProcessingStatus <PrcgSts>	[0..1]			448
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		448
Or	PendingProcessing <PdgPrcg>	[1..1]	±		449
Or	Rejected <Rjctd>	[1..1]	±		449
Or	Repair <Rpr>	[1..1]	±		449
Or	Cancelled <Canc>	[1..1]	±		450
Or	PendingCancellation <PdgCxl>	[1..1]	±		450
Or	Proprietary <Prtry>	[1..1]	±		451
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	451
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	451
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		452
	MatchingStatus <MtchgSts>	[0..1]	±		452
	SettlementStatus <SttlmSts>	[0..1]	±	C4	453
	ModificationProcessingStatus <ModPrcgSts>	[0..1]	±		454
	CancellationStatus <CxlSts>	[0..1]	±		455
	Settled <Sttld>	[0..1]	±	C1	457
	SupplementaryData <SplmtryData>	[0..*]	±	C5	457

14.4.6.1 StatusDate <StsDt>

Presence: [1..1]

Definition: Date and time at which the status was assigned.

Datatype: "ISODatetime" on page 1991

14.4.6.2 SendingOrganisationIdentification <SndgOrgId>

Presence: [0..1]

Definition: Unique and unambiguous way to identify the organisation that sent the message instance.

SendingOrganisationIdentification <SndgOrgId> contains the following elements (see "OrganisationIdentification31" on page 1473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C7	1473
	Other <Othr>	[0..*]			1473
	Identification <Id>	[1..1]	Text		1474
	SchemeName <SchmeNm>	[0..1]			1474
{Or	Code <Cd>	[1..1]	CodeSet		1474
Or}	Proprietary <Prtry>	[1..1]	Text		1474
	Issuer <Issr>	[0..1]	Text		1474

14.4.6.3 UserIdentification <UsrId>

Presence: [0..1]

Definition: Unique and unambiguous way to identify the user that created the message instance.

Datatype: "Max35Text" on page 1997

14.4.6.4 ProcessingStatus <PrcgSts>

Presence: [0..1]

Definition: Provides details on the processing status of the transaction.

ProcessingStatus <PrcgSts> contains one of the following **ProcessingStatus75Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		448
Or	PendingProcessing <PdgPrcg>	[1..1]	±		449
Or	Rejected <Rjctd>	[1..1]	±		449
Or	Repair <Rpr>	[1..1]	±		449
Or	Cancelled <Canc>	[1..1]	±		450
Or	PendingCancellation <PdgCxl>	[1..1]	±		450
Or	Proprietary <Prtry>	[1..1]	±		451
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	451
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	451

14.4.6.4.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "AcknowledgedAcceptedStatus21Choice" on page 1835 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1835
Or}	Reason <Rsn>	[1..*]	±		1835

14.4.6.4.2 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see "PendingProcessingStatus11Choice" on page 1680 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1680
Or}	Reason <Rsn>	[1..*]			1680
	Code <Cd>	[1..1]			1681
{Or	Code <Cd>	[1..1]	CodeSet		1681
Or}	Proprietary <Prtry>	[1..1]	±		1682
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1683

14.4.6.4.3 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see "RejectionStatus17Choice" on page 1672 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1673
Or}	Reason <Rsn>	[1..*]			1673
	Code <Cd>	[1..1]			1673
{Or	Code <Cd>	[1..1]	CodeSet		1673
Or}	Proprietary <Prtry>	[1..1]	±		1675
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1675

14.4.6.4.4 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see "[RepairStatus12Choice](#)" on page 1658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1658
Or}	Reason <Rsn>	[1..*]			1658
	Code <Cd>	[1..1]			1659
{Or	Code <Cd>	[1..1]	CodeSet		1659
Or}	Proprietary <Prtry>	[1..1]	±		1660
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1661

14.4.6.4.5 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled.

Cancelled <Canc> contains one of the following elements (see "[CancellationStatus24Choice](#)" on page 1683 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1683
Or}	Reason <Rsn>	[1..*]			1683
	Code <Cd>	[1..1]			1684
{Or	Code <Cd>	[1..1]	CodeSet		1684
Or}	Proprietary <Prtry>	[1..1]	±		1685
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1685

14.4.6.4.6 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation request from yourself for this instruction is pending waiting for further processing.

PendingCancellation <PdgCxl> contains one of the following elements (see "PendingStatus38Choice" on page 1650 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1650
Or}	Reason <Rsn>	[1..*]			1650
	Code <Cd>	[1..1]			1651
{Or	Code <Cd>	[1..1]	CodeSet		1651
Or}	Proprietary <Prtry>	[1..1]	±		1651
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1652

14.4.6.4.7 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see "ProprietaryStatusAndReason6" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

14.4.6.4.8 CancellationRequested <CxlReqd>

Presence: [1..1]

Definition: Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request or consent.

Impacted by: C1 "AdditionalReasonInformationRule"

CancellationRequested <CxlReqd> contains the following elements (see "ProprietaryReason4" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1643
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1643

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

14.4.6.4.9 ModificationRequested <ModReqd>

Presence: [1..1]

Definition: Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

Impacted by: C1 "AdditionalReasonInformationRule"

ModificationRequested <ModReqd> contains the following elements (see "ProprietaryReason4" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1643
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1643

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

14.4.6.5 InferredMatchingStatus <lfrrdMtchgSts>

Presence: [0..1]

Definition: Provides the matching status of an instruction as per the account servicer or the Market Infrastructure based on an allegation. At this time no matching took place on the market (at the CSD/ ICSD/MI).

InferredMatchingStatus <lfrrdMtchgSts> contains one of the following elements (see "MatchingStatus25Choice" on page 1727 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1727
Or	Unmatched <Umtchd>	[1..1]			1728
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1728
Or}	Reason <Rsn>	[1..*]			1728
	Code <Cd>	[1..1]			1729
{Or	Code <Cd>	[1..1]	CodeSet		1729
Or}	Proprietary <Prtry>	[1..1]	±		1731
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1731
Or}	Proprietary <Prtry>	[1..1]	±		1731

14.4.6.6 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "[MatchingStatus25Choice](#)" on page 1727 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1727
Or	Unmatched <Umtchd>	[1..1]			1728
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1728
Or}	Reason <Rsn>	[1..*]			1728
	Code <Cd>	[1..1]			1729
{Or	Code <Cd>	[1..1]	CodeSet		1729
Or}	Proprietary <Prtry>	[1..1]	±		1731
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1731
Or}	Proprietary <Prtry>	[1..1]	±		1731

14.4.6.7 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: [C4 "PendingToFailingRule"](#)

SettlementStatus <SttlmSts> contains one of the following elements (see "SettlementStatus17Choice" on page 1803 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1803
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1804
Or}	Reason <Rsn>	[1..*]			1804
	Code <Cd>	[1..1]			1804
{Or	Code <Cd>	[1..1]	CodeSet		1805
Or}	Proprietary <Prtry>	[1..1]	±		1808
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1808
Or	Failing <Fng>	[1..1]			1808
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1808
Or}	Reason <Rsn>	[1..*]			1809
	Code <Cd>	[1..1]			1809
{Or	Code <Cd>	[1..1]	CodeSet		1809
Or}	Proprietary <Prtry>	[1..1]	±		1813
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1813
Or}	Proprietary <Prtry>	[1..1]	±		1813

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.

14.4.6.8 ModificationProcessingStatus <ModPrcgSts>

Presence: [0..1]

Definition: Provides details on the modification processing status of the transaction.

ModificationProcessingStatus <ModPrcgSts> contains one of the following elements (see "ModificationProcessingStatus7Choice" on page 1720 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1721
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1722
Or	Denied <Dnd>	[1..1]			1722
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1722
Or}	Reason <Rsn>	[1..*]			1722
	Code <Cd>	[1..1]			1723
{Or	Code <Cd>	[1..1]	CodeSet		1723
Or}	Proprietary <Prtry>	[1..1]	±		1724
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1724
Or	Rejected <Rjctd>	[1..1]	±		1724
Or	Repaired <Rprd>	[1..1]	±		1724
Or	Modified <Modfd>	[1..1]			1725
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1725
Or}	Reason <Rsn>	[0..*]			1725
	Code <Cd>	[1..1]			1726
{Or	Code <Cd>	[1..1]	CodeSet		1726
Or}	Proprietary <Prtry>	[1..1]	±		1726
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1727
Or}	Proprietary <Prtry>	[1..1]	±		1727

14.4.6.9 CancellationStatus <CxlSts>

Presence: [0..1]

Definition: Provides details on the processing status of the cancellation request.

CancellationStatus <CxISts> contains one of the following elements (see "ProcessingStatus53Choice" on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1779
Or	Rejected <Rjctd>	[1..1]			1779
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1779
Or}	Reason <Rsn>	[1..*]			1779
	Code <Cd>	[1..1]			1780
{Or	Code <Cd>	[1..1]	CodeSet		1780
Or}	Proprietary <Prtry>	[1..1]	±		1780
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1781
Or	Repair <Rpr>	[1..1]			1781
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1781
Or}	Reason <Rsn>	[1..*]			1781
	Code <Cd>	[1..1]			1782
{Or	Code <Cd>	[1..1]	CodeSet		1782
Or}	Proprietary <Prtry>	[1..1]	±		1782
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1783
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1783
Or	Proprietary <Prtry>	[1..1]	±		1783
Or	Denied <Dnd>	[1..1]			1783
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1784
Or}	Reason <Rsn>	[1..*]			1784
	Code <Cd>	[1..1]			1784
{Or	Code <Cd>	[1..1]	CodeSet		1785
Or}	Proprietary <Prtry>	[1..1]	±		1785
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1785
Or}	Cancelled <Canc>	[1..1]			1786
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1786
Or}	Reason <Rsn>	[1..*]			1786
	Code <Cd>	[1..1]	±		1786
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1786

14.4.6.10 Settled <Sttld>*Presence:* [0..1]*Definition:* Status is settled.*Impacted by:* C1 "AdditionalReasonInformationRule"**Settled <Sttld>** contains the following elements (see "ProprietaryReason4" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1643
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1643

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

14.4.6.11 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.020.001.06**

SecuritiesTransactionCancellationRequestV06

15.1 **MessageDefinition Functionality**

Scope

An account owner sends a SecuritiesTransactionCancellationRequest to an account servicer to request the cancellation of a securities transaction.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.

Usage

The transaction may be:

- a securities settlement transaction
- an intra-position movement
- a securities financing transaction

The instruction cannot be:

- a securities settlement conditions modification (another transaction processing command should be sent to reverse a processing change previously requested).
- a securities financing modification

The message may also be used to:

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

Outline

The SecuritiesTransactionCancellationRequestV06 MessageDefinition is composed of 10 MessageBuildingBlocks:

A. AccountOwnerTransactionIdentification

Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

B. AccountServicerTransactionIdentification

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

C. MarketInfrastructureTransactionIdentification

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

D. ProcessorTransactionIdentification

Message Reference identifying the Processor of the transaction.

E. AccountOwner

Party that legally owns the account.

F. SafekeepingAccount

Account to or from which a securities entry is made.

G. TransactionDetails

Identifies the details of the transaction.

H. CancellationReason

Specifies the reason of the cancellation.

I. FXCancellation

Specifies whether an associated FX should be cancelled.

J. SupplementaryData

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

15.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesTxCxlReq>	[1..1]		C11, C19	
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	±		462
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		463
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		463
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		463
	AccountOwner <AcctOwnr>	[0..1]	±		464
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		464
	TransactionDetails <TxDtls>	[0..1]			464
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C12	465
	TradeDate <TradDt>	[0..1]	±		466
	SettlementDate <SttlmDt>	[1..1]	±		466
	SettlementQuantity <SttlmQty>	[1..1]	±		467
	SettlementAmount <SttlmAmt>	[0..1]	±		467
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C13, C14, C15, C16	467
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C13, C14, C15, C16	468
	Investor <Invstr>	[0..1]	±		469
	CancellationReason <CxlRsn>	[0..1]	±		470
	FXCancellation <FxCxl>	[0..1]	±		470
	SupplementaryData <SplmtryData>	[0..*]	±	C18	470

15.3 Constraints

C1 ActiveCurrency

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

C2 ActiveOrHistoricCurrency

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

C3 AnyBIC

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

C4 Country

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

C5 CurrencyAmount

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

Note: The decimal separator is a dot.

C6 CurrencyAmount

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

Note: The decimal separator is a dot.

C7 DescriptionPresenceRule

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

C8 DescriptionUsageRule

Description must be used alone as the last resort.

C9 ISINGuideline

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

C10 ISINPresenceRule

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

C11 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

This constraint is defined at the MessageDefinition level.

C12 OtherIdentificationPresenceRule

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

C13 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C14 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C15 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C16 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C17 ShortLongNumberRule

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

C18 SupplementaryDataRule

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

C19 TransactionIdentificationPresence2Rule

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

On Condition

```

    /AccountOwnerTransactionIdentification/
    SecuritiesSettlementTransactionIdentification/TransactionIdentification is
    equal to value 'NONREF'
    Or
    /AccountOwnerTransactionIdentification/
    SecuritiesFinancingTransactionIdentification/TransactionIdentification is
    equal to value 'NONREF'
    Or
    /AccountOwnerTransactionIdentification/
    IntraPositionMovementIdentification is equal to value 'NONREF'
    Or
    /AccountOwnerTransactionIdentification/OtherTransactionIdentification/
    Identification is equal to value 'NONREF'
    Following Must be True
    /AccountServicerTransactionIdentification Must be present
    Or
    /MarketInfrastructureTransactionIdentification Must be present
    Or
    /ProcessorTransactionIdentification Must be present

```

This constraint is defined at the MessageDefinition level.

15.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

15.4.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

AccountOwnerTransactionIdentification <AcctOwnrTxId> contains one of the following elements (see "References45Choice" on page 1354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]			1354
	TransactionIdentification <TxId>	[1..1]	Text		1355
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1355
	Payment <Pmt>	[1..1]	CodeSet		1355
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>	[1..1]			1355
	TransactionIdentification <TxId>	[1..1]	Text		1356
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1356
	Payment <Pmt>	[1..1]	CodeSet		1356
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1356
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]			1357
	MessageNumber <MsgNb>	[0..1]	±	C4	1357
	Identification <Id>	[1..1]	Text		1357

15.4.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

15.4.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

15.4.4 ProcessorTransactionIdentification <PrcrTxId>

Presence: [0..1]

Definition: Message Reference identifying the Processor of the transaction.

Datatype: "Max35Text" on page 1997

15.4.5 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on [page 1521](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

15.4.6 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on [page 1212](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

15.4.7 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtIs> contains the following **TransactionDetails117** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C12	465
	TradeDate <TradDt>	[0..1]	±		466
	SettlementDate <SttlmDt>	[1..1]	±		466
	SettlementQuantity <SttlmQty>	[1..1]	±		467
	SettlementAmount <SttlmAmt>	[0..1]	±		467
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C13, C14, C15, C16	467
	ReceivingSettlementParties <RcvvgSttlmPties>	[0..1]	±	C13, C14, C15, C16	468
	Investor <Invstr>	[0..1]	±		469

15.4.7.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C9 "ISINGuideline", C10 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

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

On Condition
/Description is absent

```

Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```

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

```

- **OtherIdentificationPresenceRule**

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

```

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

```

15.4.7.2 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see "[TradeDate8Choice](#)" on page 1298 for details)

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

15.4.7.3 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1298
Or}	DateCode <DtCd>	[1..1]	±		1298

15.4.7.4 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "[Quantity6Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

15.4.7.5 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see "[AmountAndDirection51](#)" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1258
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1258
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1258

15.4.7.6 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C13 "Party2PresenceRule"](#), [C14 "Party3PresenceRule"](#), [C15 "Party4PresenceRule"](#), [C16 "Party5PresenceRule"](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties78" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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
```

15.4.7.7 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C13 "Party2PresenceRule", C14 "Party3PresenceRule", C15 "Party4PresenceRule", C16 "Party5PresenceRule"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties78" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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
```

15.4.7.8 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see "PartyIdentification149" on page 1515 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1515
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1515
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1516
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1516
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1516
	LEI <LEI>	[0..1]	IdentifierSet		1517

15.4.8 CancellationReason <CxIRsn>

Presence: [0..1]

Definition: Specifies the reason of the cancellation.

CancellationReason <CxIRsn> contains the following elements (see "CancellationReason23" on page 1641 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1642
{Or	Code <Cd>	[1..1]	CodeSet		1642
Or}	Proprietary <Prtry>	[1..1]	±		1642
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1643

15.4.9 FXCancellation <FxCxl>

Presence: [0..1]

Definition: Specifies whether an associated FX should be cancelled.

FXCancellation <FxCxl> contains one of the following elements (see "FXCancellation3Choice" on page 1716 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1717
Or}	Proprietary <Prtry>	[1..1]	±		1717

15.4.10 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.021.001.05**

SecuritiesTransactionStatusQueryV05

16.1 **MessageDefinition Functionality**

Scope

An account owner sends a SecuritiesTransactionStatusQuery to an account servicer to request a status on a securities transaction.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.

Usage

The message may also be used to:

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

Outline

The SecuritiesTransactionStatusQueryV05 MessageDefinition is composed of 4 MessageBuildingBlocks:

- A. StatusAdviceRequested
Description of the status advice requested.
- B. AccountOwner
Party that legally owns the account.
- C. SafekeepingAccount
Account to or from which a securities entry is made.
- D. SupplementaryData

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

16.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesTxStsQry>	[1..1]			
	StatusAdviceRequested <StsAdvReqd>	[1..1]		C2	474
	Number <Nb>	[1..1]	±	C3	475
	References <Refs>	[1..*]			475
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		476
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		476
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		476
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		476
	CommonIdentification <CmonId>	[0..1]	Text		477
	TradeIdentification <TradId>	[0..*]	Text		477
	MasterIdentification <MstrId>	[0..1]	Text		477
	BasketIdentification <BsktId>	[0..1]	Text		477
	IndexIdentification <IndxId>	[0..1]	Text		477
	ListIdentification <ListId>	[0..1]	Text		477
	ProgramIdentification <PrgmId>	[0..1]	Text		477
	PoolIdentification <PoolId>	[0..1]	Text		477
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		478
	AccountOwner <AcctOwnr>	[0..1]	±		478
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		478
	SupplementaryData <SplmtryData>	[0..*]	±	C4	478

16.3 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.

16.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

16.4.1 StatusAdviceRequested <StsAdvReqd>

Presence: [1..1]

Definition: Description of the status advice requested.

Impacted by: C2 "ReferenceRule"

StatusAdviceRequested <StsAdvReqd> contains the following DocumentNumber16 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C3	475
	References <Refs>	[1..*]			475
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		476
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		476
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		476
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		476
	CommonIdentification <CmonId>	[0..1]	Text		477
	TradeIdentification <TradId>	[0..*]	Text		477
	MasterIdentification <MstrId>	[0..1]	Text		477
	BasketIdentification <BsktId>	[0..1]	Text		477
	IndexIdentification <IndxId>	[0..1]	Text		477
	ListIdentification <ListId>	[0..1]	Text		477
	ProgramIdentification <PrgrmId>	[0..1]	Text		477
	PoolIdentification <PoolId>	[0..1]	Text		477
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		478

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.

16.4.1.1 Number <Nb>

Presence: [1..1]

Definition: Number used to identify a message or document.

Impacted by: C3 "ShortLongNumberRule"

Number <Nb> contains one of the following elements (see "DocumentNumber5Choice" on page 1302 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1303
Or	LongNumber <LngNb>	[1..1]	Text		1303
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1303

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 References <Refs>

Presence: [1..*]

Definition: References of transaction for which the status is requested.

References <Refs> contains the following **Identification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		476
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		476
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		476
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		476
	CommonIdentification <CmonId>	[0..1]	Text		477
	TradeIdentification <TradId>	[0..*]	Text		477
	MasterIdentification <MstrId>	[0..1]	Text		477
	BasketIdentification <BsktId>	[0..1]	Text		477
	IndexIdentification <IndxId>	[0..1]	Text		477
	ListIdentification <ListId>	[0..1]	Text		477
	ProgramIdentification <PrgmId>	[0..1]	Text		477
	PoolIdentification <PoolId>	[0..1]	Text		477
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		478

16.4.1.2.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 1997

16.4.1.2.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

16.4.1.2.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

16.4.1.2.4 ProcessorTransactionIdentification <PrctrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: "Max35Text" on page 1997

16.4.1.2.5 CommonIdentification <CmonId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

16.4.1.2.6 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: "Max52Text" on page 1997

16.4.1.2.7 MasterIdentification <MstrId>

Presence: [0..1]

Definition: Unique and unambiguous identifier for a group of individual transfers as assigned by the instructing party. This identifier links the individual transfers together.

Datatype: "Max35Text" on page 1997

16.4.1.2.8 BasketIdentification <BsktId>

Presence: [0..1]

Definition: Identification of a basket trade.

Datatype: "Max35Text" on page 1997

16.4.1.2.9 IndexIdentification <IndxId>

Presence: [0..1]

Definition: Reference identifying an index trade.

Datatype: "Max35Text" on page 1997

16.4.1.2.10 ListIdentification <ListId>

Presence: [0..1]

Definition: Unique identifier for a list, as assigned by the trading party. The identifier must be unique within a single trading day.

Datatype: "Max35Text" on page 1997

16.4.1.2.11 ProgramIdentification <PrgmId>

Presence: [0..1]

Definition: Program reference which identifies a program trade.

Datatype: "Max35Text" on page 1997

16.4.1.2.12 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1997

16.4.1.2.13 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

16.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification144" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

16.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount22" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Type <Tp>	[0..1]	±		1217
	Name <Nm>	[0..1]	Text		1217

16.4.4 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.022.001.05**

SecuritiesStatusOrStatementQueryStatusAdviceV05

17.1 **MessageDefinition Functionality**

Scope

An account servicer sends a SecuritiesStatusOrStatementQueryStatusAdvice to an account owner to advise the status of a status query or statement query previously sent by the account owner.

The account servicer/owner relationship may be:

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

Usage

The message may also be used to:

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

Outline

The SecuritiesStatusOrStatementQueryStatusAdviceV05 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. QueryDetails

Unambiguous identification of the query as per the account owner.

B. AccountOwner

Party that legally owns the account.

C. SafekeepingAccount

Account to or from which a securities entry is made.

D. StatusOrStatementRequested

Details of the request.

E. ProcessingStatus

Provides details on the processing status of the request.

F. SupplementaryData

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

17.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesStsOrStmtQryStsAdv>	[1..1]			
	QueryDetails <QryDtls>	[1..1]			483
	MessageNumber <MsgNb>	[0..1]	±	C4	483
	Reference <Ref>	[1..1]			484
	Identification <Id>	[1..1]	Text		484
	AccountOwner <AcctOwnr>	[0..1]	±		484
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		484
	StatusOrStatementRequested <StsOrStmtReqd>	[0..1]			485
{Or	StatusAdvice <StsAdv>	[1..1]		C3	486
	Number <Nb>	[1..1]	±	C4	486
	References <Refs>	[1..*]			487
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		487
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		488
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[0..1]	Text		488
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		488
	CommonIdentification <CmonId>	[0..1]	Text		488
	TradeIdentification <TradId>	[0..*]	Text		488
	MasterIdentification <MstrId>	[0..1]	Text		488
	BasketIdentification <BsktId>	[0..1]	Text		488
	IndexIdentification <IdxId>	[0..1]	Text		488
	ListIdentification <ListId>	[0..1]	Text		489
	ProgramIdentification <PrgmId>	[0..1]	Text		489
	PoolIdentification <PoolId>	[0..1]	Text		489
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		489
Or}	Statement <Stmt>	[1..1]	±		489
	ProcessingStatus <PrcgSts>	[1..1]	±		489
	SupplementaryData <SplmtryData>	[0..*]	±	C5	490

17.3 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.

17.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

17.4.1 QueryDetails <QryDtls>

Presence: [1..1]

Definition: Unambiguous identification of the query as per the account owner.

QueryDetails <QryDtls> contains the following **DocumentIdentification30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageNumber <MsgNb>	[0..1]	±	C4	483
	Reference <Ref>	[1..1]			484
	Identification <Id>	[1..1]	Text		484

17.4.1.1 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C4 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "[DocumentNumber5Choice](#)" on page 1302 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1303
Or	LongNumber <LngNb>	[1..1]	Text		1303
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1303

Constraints

- **ShortLongNumberRule**

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

17.4.1.2 Reference <Ref>

Presence: [1..1]

Definition: Reference to the query identification.

Reference <Ref> contains the following **Identification14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		484

17.4.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique identifier of a document, message or transaction.

Datatype: "[Max35Text](#)" on page 1997

17.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

17.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

17.4.4 StatusOrStatementRequested <StsOrStmtReqd>

Presence: [0..1]

Definition: Details of the request.

StatusOrStatementRequested <StsOrStmtReqd> contains one of the following **StatusOrStatement9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	StatusAdvice <StsAdv>	[1..1]		C3	486
	Number <Nb>	[1..1]	±	C4	486
	References <Refs>	[1..*]			487
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		487
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		488
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		488
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		488
	CommonIdentification <CmonId>	[0..1]	Text		488
	TradeIdentification <TradId>	[0..*]	Text		488
	MasterIdentification <MstrId>	[0..1]	Text		488
	BasketIdentification <BsktId>	[0..1]	Text		488
	IndexIdentification <IndxId>	[0..1]	Text		488
	ListIdentification <ListId>	[0..1]	Text		489
	ProgramIdentification <PrgmId>	[0..1]	Text		489
	PoolIdentification <PoolId>	[0..1]	Text		489
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		489
Or}	Statement <Stmt>	[1..1]	±		489

17.4.4.1 StatusAdvice <StsAdvc>*Presence:* [1..1]*Definition:* Identifies the status advice and the transaction for which the status advice was requested.*Impacted by:* C3 "ReferenceRule"**StatusAdvice <StsAdvc>** contains the following **DocumentNumber16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C4	486
	References <Refs>	[1..*]			487
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		487
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		488
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		488
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		488
	CommonIdentification <CmonId>	[0..1]	Text		488
	TradeIdentification <TradId>	[0..*]	Text		488
	MasterIdentification <MstrId>	[0..1]	Text		488
	BasketIdentification <BsktId>	[0..1]	Text		488
	IndexIdentification <IndxId>	[0..1]	Text		488
	ListIdentification <ListId>	[0..1]	Text		489
	ProgramIdentification <PrgmId>	[0..1]	Text		489
	PoolIdentification <PoolId>	[0..1]	Text		489
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		489

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.

17.4.4.1.1 Number <Nb>*Presence:* [1..1]*Definition:* Number used to identify a message or document.*Impacted by:* C4 "ShortLongNumberRule"

Number <Nb> contains one of the following elements (see "DocumentNumber5Choice" on page 1302 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1303
Or	LongNumber <LngNb>	[1..1]	Text		1303
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1303

Constraints

- **ShortLongNumberRule**

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

17.4.4.1.2 References <Refs>

Presence: [1..*]

Definition: References of transaction for which the status is requested.

References <Refs> contains the following **Identification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		487
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		488
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		488
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		488
	CommonIdentification <CmonId>	[0..1]	Text		488
	TradeIdentification <TradId>	[0..*]	Text		488
	MasterIdentification <MstrId>	[0..1]	Text		488
	BasketIdentification <BsktId>	[0..1]	Text		488
	IndexIdentification <IndxId>	[0..1]	Text		488
	ListIdentification <ListId>	[0..1]	Text		489
	ProgramIdentification <PrgmId>	[0..1]	Text		489
	PoolIdentification <PoolId>	[0..1]	Text		489
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		489

17.4.4.1.2.1 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: "Max35Text" on page 1997

17.4.4.1.2.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

17.4.4.1.2.3 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: "Max35Text" on page 1997

17.4.4.1.2.4 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: "Max35Text" on page 1997

17.4.4.1.2.5 CommonIdentification <Cmonld>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

17.4.4.1.2.6 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: "Max52Text" on page 1997

17.4.4.1.2.7 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: "Max35Text" on page 1997

17.4.4.1.2.8 BasketIdentification <Bsktld>

Presence: [0..1]

Definition: Identification of a basket trade.

Datatype: "Max35Text" on page 1997

17.4.4.1.2.9 IndexIdentification <Indxld>

Presence: [0..1]

Definition: Reference identifying an index trade.

Datatype: "Max35Text" on page 1997

17.4.4.1.2.10 ListIdentification <ListId>

Presence: [0..1]

Definition: Unique identifier for a list, as assigned by the trading party. The identifier must be unique within a single trading day.

Datatype: "Max35Text" on page 1997

17.4.4.1.2.11 ProgramIdentification <PrgmId>

Presence: [0..1]

Definition: Program reference which identifies a program trade.

Datatype: "Max35Text" on page 1997

17.4.4.1.2.12 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1997

17.4.4.1.2.13 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

17.4.4.2 Statement <Stmt>

Presence: [1..1]

Definition: Identifies the statement/report that was requested.

Statement <Stmt> contains the following elements (see "DocumentNumber13" on page 1303 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C4	1303

17.4.5 ProcessingStatus <PrcgSts>

Presence: [1..1]

Definition: Provides details on the processing status of the request.

ProcessingStatus <PrcgSts> contains one of the following elements (see "ProcessingStatus55Choice" on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1765
Or	Rejected <Rjctd>	[1..1]			1765
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1766
Or}	Reason <Rsn>	[1..*]			1766
	Code <Cd>	[1..1]			1766
{Or	Code <Cd>	[1..1]	CodeSet		1767
Or}	Proprietary <Prtry>	[1..1]	±		1767
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1767
Or}	Proprietary <Prtry>	[1..1]	±		1767

17.4.6 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.023.001.10**

SecuritiesSettlementTransactionInstructionV10

18.1 **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 SecuritiesSettlementTransactionInstructionV10 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.

18.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root</i> <Document> <SciesSttlmTxInst>	[1..1]		C6, C12, C13, C19, C20, C23, C42, C50, C51, C55, C57, C58, C66, C67, C37, C56	
	TransactionIdentification <TxId>	[1..1]	Text		508
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[1..1]	±		508
	NumberCounts <NbCounts>	[0..1]	±	C21	509
	Linkages <Lnkgs>	[0..*]		C38	509
	ProcessingPosition <PrcgPos>	[0..1]	±	C69	510
	MessageNumber <MsgNb>	[0..1]	±	C62	510
	Reference <Ref>	[1..1]	±		511
	LinkedQuantity <LkdQty>	[0..1]	±		511
	ReferenceOwner <RefOwnr>	[0..1]	±		512
	TradeDetails <TradDtls>	[1..1]		C3, C18, C31, C36, C48, C65, C64	512
	TradeIdentification <TradId>	[0..*]	Text		515
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		515
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		515
	PlaceOfClearing <PlcOfClr>	[0..1]	±		515
	TradeDate <TradDt>	[0..1]	±		515
	SettlementDate <SttlmDt>	[1..1]	±		516
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		516
	DealPrice <DealPric>	[0..1]	±		516
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	517

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	OpeningClosing <OpngClsg>	[0..1]	±		517
	Reporting <Rptg>	[0..*]	±		517
	TradeTransactionCondition <TradTxCond>	[0..*]	±		518
	InvestorCapacity <InvstrCpcty>	[0..1]	±		518
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		518
	TypeOfPrice <TpOfPric>	[0..1]	±		518
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		519
	MatchingStatus <MtchgSts>	[0..1]	±		519
	AffirmationStatus <AffirmSts>	[0..1]	±		519
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		519
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		519
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C26, C27, C33, C34, C41	520
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C47	521
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]		C24, C53, C54	524
	SettlementQuantity <SttlmQty>	[1..1]	±		525
	DenominationChoice <DnmtnChc>	[0..1]	Text		525
	AccountOwner <AcctOwnr>	[0..1]	±		525
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		525
	CashAccount <CshAcct>	[0..1]	±		526
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C52	526
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		526
	SettlementParameters <SttlmParams>	[1..1]		C14, C28, C60, C61	527
	HoldIndicator <HldInd>	[0..1]	±		530
	Priority <Prty>	[0..1]	±		530
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		530
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		531
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		531

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		531
	BlockTrade <BlickTrad>	[0..1]	±		531
	CCPEligibility <CCPElgbly>	[0..1]	±		532
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		532
	CashClearingSystem <CshClrSys>	[0..1]	±		532
	ExposureType <XpsrTp>	[0..1]	±		532
	FXStandingInstruction <FxStgInstr>	[0..1]	±		533
	MarketClientSide <MktClntSd>	[0..1]	±		533
	NettingEligibility <NetgElgbly>	[0..1]	±		533
	Registration <Regn>	[0..1]	±		533
	RepurchaseType <RpTp>	[0..1]	±		534
	LegalRestrictions <LglRstrctns>	[0..1]	±		534
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		534
	SettlingCapacity <SttlgCpcty>	[0..1]	±		534
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		535
	TaxCapacity <TaxCpcty>	[0..1]	±		535
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		535
	Tracking <Trckg>	[0..1]	±		536
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		536
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		536
	ReturnLeg <RtrLeg>	[0..1]	Indicator		536
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		537
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		537
	DeliveringSecuritiesSubBalanceType <DlvrgScitiesSubBalTp>	[0..1]	±		537
	ReceivingSecuritiesSubBalanceType <RcvgScitiesSubBalTp>	[0..1]	±		537
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		538
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C68	538
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C11, C25, C43, C44, C45, C46, C59	539

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C11, C25, C43, C44, C45, C46, C59	541
	CashParties <CshPties>	[0..1]	±		543
	SettlementAmount <SttlmAmt>	[0..1]	±		543
	OtherAmounts <OthrAmts>	[0..1]	±		544
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C32, C49	545
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			546
	CertificationIdentification <CertfctnId>	[0..1]	Text		546
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		546
	RegistrarAccount <RegarAcct>	[0..1]	Text		547
	CertificateNumber <CertNb>	[0..*]	±	C35	547
	SupplementaryData <SplmtryData>	[0..*]	±	C63	547

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 AdditionalDetailsRule

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

C4 AdditionalDetailsRule

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

C5 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

C6 AdditionalPhysicalOrRegistrationDetailsRule

If AdditionalPhysicalOrRegistrationDetails is present, then the instruction must be free of payment.

This constraint is defined at the MessageDefinition level.

C7 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C8 AnyBIC

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

C9 BICFI

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

C10 BlockTradeGuideline

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000. The children must have an incremental CurrentInstructionNumber from 001 to 999.

For more details, see the relevant market practice document on www.smpg.info.

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 present then at least one Linkage must be present with the reference of the sell instruction (may be more than one) to be covered by the concerned buy.

This constraint is defined at the MessageDefinition level.

C14 CashClearingSystemRule

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C15 Country

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

C16 CurrencyAmount

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

Note: The decimal separator is a dot.

C17 CurrencyAmount

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

Note: The decimal separator is a dot.

C18 CurrencyToBuyOrSellRule

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery

- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

C19 CurrencyToBuyRule

If CurrencyToBuy is present then the instruction must be a delivery.

On Condition
 /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to
 value 'Receive'
 Following Must be True
 /TradeDetails/CurrencyToBuyOrSell/CurrencyToBuy Must be absent

This constraint is defined at the MessageDefinition level.

C20 CurrencyToSellRule

If CurrencyToSell is present then the instruction must be a receive.

On Condition
 /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to
 value 'Delivery'
 Following Must be True
 /TradeDetails/CurrencyToBuyOrSell/CurrencyToSell Must be absent

This constraint is defined at the MessageDefinition level.

C21 CurrentInstructionNumberRule

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C22 CurrentInstructionNumberRule

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C23 DeliveringDepositoryAndParty1Rule

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

On Condition
 /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to
 value 'Receive'
 And /StandingSettlementInstructionDetails is absent
 Following Must be True
 /DeliveringSettlementParties/Depository Must be present
 And /DeliveringSettlementParties/Party1 Must be present

This constraint is defined at the MessageDefinition level.

C24 DenominationRule

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C25 DepositoryGuideline

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C26 DescriptionPresenceRule

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

C27 DescriptionUsageRule

Description must be used alone as the last resort.

C28 FXStandingInstructionPresenceRule

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022,

and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed

in a released mode.

C29 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C30 IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C31 InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C32 InvestorCountryCodeRule

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C33 ISINGuideline

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

C34 ISINPresenceRule

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

C35 ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C36 LateDeliveryDateRule

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C37 LinkageGuideline

Global market practice rules on the use of the linkages exists for various business scenarios such as cancellations, settlement confirmation but also more complex processes like pair-off, back-to-back, block trades, sell-buy back, buy-sell back, securities lending and borrowing.

For more details, see the relevant market practice documents on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C38 LinkedQuantityRule

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

C39 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C40 NumberRule

If Number is negative, then Sign must be present.

C41 OtherIdentificationPresenceRule

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

C42 PairOffTurnRule

If LinkedQuantity is present in minimum one occurrence of Linkages, then the type of settlement transaction must be a pair-off or a turnaround, that is, SettlementParameters/SecuritiesTransactionType must be PAIR or TURN.

On Condition

/Linkages[*]/LinkedQuantity is present

Following Must be True

/SettlementParameters/SecuritiesTransactionType/Code Must be equal to value 'PairOff'

Or /SettlementParameters/SecuritiesTransactionType/Code Must be equal to value 'Turnaround'

This constraint is defined at the MessageDefinition level.

C43 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C44 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C45 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C46 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C47 PlaceOfListingRule

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

C48 PlaceOfTradeRule

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

C49 QualifiedForeignIntermediaryRule

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C50 ReceivingDepositoryAndParty1Rule

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

On Condition

 /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Delivery'

And /StandingSettlementInstructionDetails is absent

Following Must be True

 /ReceivingSettlementParties/Depository Must be present

And /ReceivingSettlementParties/Party1 Must be present

This constraint is defined at the MessageDefinition level.

C51 RegistrationDetailsRule

If SettlementParameters/Registration is present with code YREG (Registration to take place), then additional registration details must be specified in the AdditonalInformation/RegistrationDetails field of the Party (Receiving or DeliveringSettlementParties) under whom the registration must take place, unless this information is already available at the account servicer via standing instruction/SLA.

This constraint is defined at the MessageDefinition level.

C52 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C53 SafekeepingPlaceGuideline

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C54 SafekeepingPlaceRule

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C55 SecuritiesFinancingSettlementRule

In the framework of Securities Financing (repo, reverse repo, sec lending, sec borrowing), the SettlementInstruction can only be used for the plain vanilla settlement of the opening leg and closing leg.

This constraint is defined at the MessageDefinition level.

C56 SecuritiesMarketPracticeGroupGuideline

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

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C57 SellerSSIRule

If standing settlement instruction applies and the instruction is a receipt, then Seller must be present.

```
On Condition
  /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to
  value 'Receive'
And
  /StandingSettlementInstructionDetails is present
Following Must be True
  /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

This constraint is defined at the MessageDefinition level.

C58 SettlementAmountRule

If the instruction is against payment, then SettlementAmount must be present.

```

On Condition
    /SettlementTypeAndAdditionalParameters/Payment is equal to value
    'AgainstPaymentSettlement'
Following Must be True
    /SettlementAmount Must be present

```

This constraint is defined at the MessageDefinition level.

C59 SettlementChainGuideline

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C60 SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C61 SettlementParametersGuideline

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the Block Trade 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.

C62 ShortLongNumberRule

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

C63 SupplementaryDataRule

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

C64 TradeDateGuideline

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

C65 TradeDateTimeUTCRule

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C66 TwoLegTransactionOpeningClosing1Rule

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

This constraint is defined at the MessageDefinition level.

C67 TwoLegTransactionOpeningClosing2Rule

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is instructed by sending the following combination of SettlementTypeAndAdditionalParameters/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

This constraint is defined at the MessageDefinition level.

C68 VendorPresenceRule

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

C69 WithLinkageRule

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

18.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

18.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the instructing party.

Datatype: "Max35Text" on page 1997

18.4.2 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [1..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see "SettlementTypeAndAdditionalParameters19" on page 1394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		1395
	Payment <Pmt>	[1..1]	CodeSet		1395
	CommonIdentification <CmonId>	[0..1]	Text		1395
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1396
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1396
	ClientCollateralInstructionIdentification <CIntCollInstrId>	[0..1]	Text		1396
	ClientCollateralTransactionIdentification <CIntCollTxId>	[0..1]	Text		1396
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1396
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		1396

18.4.3 NumberCounts <NbCounts>

Presence: [0..1]

Definition: Count of the number of transactions linked.

Impacted by: C21 "CurrentInstructionNumberRule"

NumberCounts <NbCounts> contains one of the following elements (see "NumberCount1Choice" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1469
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1469
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1470
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1470

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.

18.4.4 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

Impacted by: C38 "LinkedQuantityRule"

Linkages <Lnkgs> contains the following **Linkages54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C69	510
	MessageNumber <MsgNb>	[0..1]	±	C62	510
	Reference <Ref>	[1..1]	±		511
	LinkedQuantity <LkdQty>	[0..1]	±		511
	ReferenceOwner <RefOwnr>	[0..1]	±		512

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.

18.4.4.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: Specifies when the transaction is to be executed relative to a linked transaction.

Impacted by: C69 "WithLinkageRule"

ProcessingPosition <PrcgPos> contains one of the following elements (see "ProcessingPosition7Choice" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1421
Or}	Proprietary <Prtry>	[1..1]	±		1422

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.

18.4.4.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C62 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "[DocumentNumber5Choice](#)" on page 1302 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1303
Or	LongNumber <LngNb>	[1..1]	Text		1303
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1303

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.

18.4.4.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see "[References41Choice](#)" on page 1361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>	[1..1]	Text		1361
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1362
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1362
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1362
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1362
Or	PoolIdentification <PoolId>	[1..1]	Text		1362
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1362

18.4.4.4 LinkedQuantity <LkdQty>

Presence: [0..1]

Definition: Quantity of financial instruments of the linked transaction to be paired-off or turned.

LinkedQuantity <LkdQty> contains one of the following elements (see "[PairedOrTurnedQuantity3Choice](#)" on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±		1571
Or}	TurnedQuantity <TrndQty>	[0..1]	±		1572

18.4.4.5 ReferenceOwner <RefOwnr>*Presence:* [0..1]*Definition:* Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see ["PartyIdentification127Choice"](#) on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1526
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1526

18.4.5 TradeDetails <TradDtls>*Presence:* [1..1]*Definition:* Details of the trade.

Impacted by: [C3 "AdditionalDetailsRule"](#), [C18 "CurrencyToBuyOrSellRule"](#), [C31 "InvestorCapacityRule"](#), [C36 "LateDeliveryDateRule"](#), [C48 "PlaceOfTradeRule"](#), [C65 "TradeDateTimeUTCRule"](#), [C64 "TradeDateGuideline"](#)

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails119** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		515
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		515
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		515
	PlaceOfClearing <PlcOfClr>	[0..1]	±		515
	TradeDate <TradDt>	[0..1]	±		515
	SettlementDate <SttlmDt>	[1..1]	±		516
	LateDeliveryDate <LateDlrvyDt>	[0..1]	±		516
	DealPrice <DealPric>	[0..1]	±		516
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C40	517
	OpeningClosing <OpngClsg>	[0..1]	±		517
	Reporting <Rptg>	[0..*]	±		517
	TradeTransactionCondition <TradTxCond>	[0..*]	±		518
	InvestorCapacity <InvstrCpcty>	[0..1]	±		518
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		518
	TypeOfPrice <TpOfPric>	[0..1]	±		518
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		519
	MatchingStatus <MtchgSts>	[0..1]	±		519
	AffirmationStatus <AffirmSts>	[0..1]	±		519
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		519
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		519

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.

18.4.5.1 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: "Max52Text" on page 1997

18.4.5.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

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

Datatype: "Max35Text" on page 1997

18.4.5.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

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

PlaceOfTrade <PlcOfTrad> contains the following elements (see "PlaceOfTradeIdentification1" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1373
	LEI <LEI>	[0..1]	IdentifierSet		1374

18.4.5.4 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 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1293
	LEI <LEI>	[0..1]	IdentifierSet		1293

18.4.5.5 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see "[TradeDate8Choice](#)" on page 1298 for details)

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

18.4.5.6 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 "[SettlementDate17Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1298
Or}	DateCode <DtCd>	[1..1]	±		1298

18.4.5.7 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

18.4.5.8 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 "Price10" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1547
{Or	Yielded <Yldd>	[1..1]	Indicator		1547
Or}	ValueType <ValTp>	[1..1]	CodeSet		1547
	Value <Val>	[1..1]	±		1548

18.4.5.9 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: C40 "NumberRule"

Datatype: "Max3Number" on page 1994

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

18.4.5.10 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 "OpeningClosing3Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1456

18.4.5.11 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 "Reporting6Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1455

18.4.5.12 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 "[TradeTransactionCondition5Choice](#)" on page 1847 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1847
Or}	Proprietary <Prtry>	[1..1]	±		1848

18.4.5.13 InvestorCapacity <InvstrCpcty>*Presence:* [0..1]*Definition:* Specifies the role of the investor in the transaction.**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "[InvestorCapacity4Choice](#)" on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	±		1454

18.4.5.14 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 "[TradeOriginator3Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1453
Or}	Proprietary <Prtry>	[1..1]	±		1453

18.4.5.15 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 "[TypeOfPrice29Choice](#)" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1546
Or}	Proprietary <Prtry>	[1..1]	±		1546

18.4.5.16 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 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1375
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1376

18.4.5.17 MatchingStatus <MtchgSts>*Presence:* [0..1]*Definition:* Provides the matching status of the instruction.**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1801 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1801
Or}	Proprietary <Prtry>	[1..1]	±		1802

18.4.5.18 AffirmationStatus <AffirmSts>*Presence:* [0..1]*Definition:* Status of affirmation of a trade.**AffirmationStatus <AffirmSts>** contains one of the following elements (see "[AffirmationStatus8Choice](#)" on page 1801 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1801
Or}	Proprietary <Prtry>	[1..1]	±		1801

18.4.5.19 FXAdditionalDetails <FxAddtlDtls>*Presence:* [0..1]*Definition:* Provides additional details pertaining to foreign exchange instructions.*Datatype:* "[Max350Text](#)" on page 1997**18.4.5.20 SettlementInstructionProcessingAdditionalDetails
<SttlInstrPrcgAddtlDtls>***Presence:* [0..1]

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

Datatype: "Max350Text" on page 1997

18.4.6 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: [C26 "DescriptionPresenceRule"](#), [C27 "DescriptionUsageRule"](#), [C33 "ISINGuideline"](#), [C34 "ISINPresenceRule"](#), [C41 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see ["SecurityIdentification19"](#) on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

On Condition

/OtherIdentification[*] is absent

Following Must be True

/ISIN Must be present

Or /Description Must be present

18.4.7 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C4 "AdditionalDetailsRule", C47 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes91" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1330
	DayCountBasis <DayCntBsis>	[0..1]	±		1330
	RegistrationForm <RegnForm>	[0..1]			1330
{Or	Code <Cd>	[1..1]	CodeSet		1330
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentFrequency <PmtFrqcy>	[0..1]			1331
{Or	Code <Cd>	[1..1]	CodeSet		1331
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentStatus <PmtSts>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1332
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333
	ClassificationType <ClssfctnTp>	[0..1]	±		1333
	OptionStyle <OptnStyle>	[0..1]	±		1334
	OptionType <OptnTp>	[0..1]			1334
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1335
	CouponDate <CpnDt>	[0..1]	Date		1335
	ExpiryDate <XpryDt>	[0..1]	Date		1335
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1335
	MaturityDate <MtrtyDt>	[0..1]	Date		1335
	IssueDate <IssdDt>	[0..1]	Date		1336
	NextCallableDate <NxtClblDt>	[0..1]	Date		1336
	PutableDate <PutblDt>	[0..1]	Date		1336
	DatedDate <DtdDt>	[0..1]	Date		1336
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1336
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1336

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1336
	NextFactor <NxtFctr>	[0..1]	Rate		1336
	InterestRate <IntrstRate>	[0..1]	Rate		1337
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1337
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1337
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1337
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1337
{Or	Short <Shrt>	[1..1]	Text		1337
Or}	Long <Lng>	[1..1]	±		1337
	PoolNumber <PoolNb>	[0..1]	±		1338
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1338
	CallableIndicator <ClblInd>	[0..1]	Indicator		1338
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1338
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1339
	ExercisePrice <ExrcPric>	[0..1]	±		1339
	SubscriptionPrice <SbcptPric>	[0..1]	±		1339
	ConversionPrice <ConvsvPric>	[0..1]	±		1339
	StrikePrice <StrkPric>	[0..1]	±		1340
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1340
	ContractSize <CtrctSz>	[0..1]	±		1340
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1340
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1342

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.

18.4.8 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C24 "DenominationRule", C53 "SafekeepingPlaceGuideline", C54 "SafekeepingPlaceRule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following **QuantityAndAccount79** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		525
	DenominationChoice <DnmtnChc>	[0..1]	Text		525
	AccountOwner <AcctOwnr>	[0..1]	±		525
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		525
	CashAccount <CshAcct>	[0..1]	±		526
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C52	526
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		526

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.

18.4.8.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "[Quantity6Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

18.4.8.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: "[Max210Text](#)" on page 1996

18.4.8.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

18.4.8.4 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

18.4.8.5 CashAccount <CshAcct>

Presence: [0..1]

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

CashAccount <CshAcct> contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

18.4.8.6 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: [C52 "SafekeepingPlaceFormatOrLEIRule"](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

18.4.8.7 QuantityBreakdown <QtyBrkdown>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown46](#)" on page 1575 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1576
	LotQuantity <LotQty>	[0..1]	±		1576
	LotDateTime <LotDtTm>	[0..1]	±		1576
	LotPrice <LotPric>	[0..1]	±		1577
	TypeOfPrice <TpOfPric>	[0..1]	±		1577

18.4.9 SettlementParameters <SttlmParams>

Presence: [1..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C14 "CashClearingSystemRule"](#), [C28 "FXStandingInstructionPresenceRule"](#), [C60 "SettlementDetailsRule"](#), [C61 "SettlementParametersGuideline"](#)

SettlementParameters <SttlmParams> contains the following **SettlementDetails188** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		530
	Priority <Prty>	[0..1]	±		530
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		530
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		531
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		531
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		531
	BlockTrade <BlckTrad>	[0..1]	±		531
	CCPEligibility <CCPElgbly>	[0..1]	±		532
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		532
	CashClearingSystem <CshClrSys>	[0..1]	±		532
	ExposureType <XpsrTp>	[0..1]	±		532
	FXStandingInstruction <FxStgInstr>	[0..1]	±		533
	MarketClientSide <MktClntSd>	[0..1]	±		533
	NettingEligibility <NetgElgbly>	[0..1]	±		533
	Registration <Regn>	[0..1]	±		533
	RepurchaseType <RpTp>	[0..1]	±		534
	LegalRestrictions <LglRstrctns>	[0..1]	±		534
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		534
	SettlingCapacity <SttlgCpcty>	[0..1]	±		534
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		535
	TaxCapacity <TaxCpcty>	[0..1]	±		535
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		535
	Tracking <Trckg>	[0..1]	±		536
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		536
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		536
	ReturnLeg <RtrLeg>	[0..1]	Indicator		536
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		537
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		537
	DeliveringSecuritiesSubBalanceType <DlvrgSctiesSubBalTp>	[0..1]	±		537
	ReceivingSecuritiesSubBalanceType <RcvgSctiesSubBalTp>	[0..1]	±		537

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		538

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 Block Trade 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.

18.4.9.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see "[HoldIndicator6](#)" on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1451
	Reason <Rsn>	[0..*]	±		1451

18.4.9.2 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction is to be executed with a high priority.

Priority <Prty> contains one of the following elements (see "[PriorityNumeric4Choice](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1451
Or}	Proprietary <Prtry>	[1..1]	±		1451

18.4.9.3 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "[SecuritiesTransactionType47Choice](#)" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1408
Or}	Proprietary <Prtry>	[1..1]	±		1411

18.4.9.4 SettlementTransactionCondition <SttlmTxCond>*Presence:* [0..*]*Definition:* Conditions under which the order/trade is to be settled.**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "[SettlementTransactionCondition33Choice](#)" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1380
Or}	Proprietary <Prtry>	[1..1]	±		1382

18.4.9.5 PartialSettlementIndicator <PrtlSttlmInd>*Presence:* [0..1]*Definition:* Specifies whether partial settlement is allowed.*Datatype:* "[SettlementTransactionCondition5Code](#)" on page 1973

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).

18.4.9.6 BeneficialOwnership <BnfcIOwnrsh>*Presence:* [0..1]*Definition:* Specifies whether there is change of beneficial ownership.**BeneficialOwnership <BnfcIOwnrsh>** contains one of the following elements (see "[BeneficialOwnership4Choice](#)" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1458
Or}	Proprietary <Prtry>	[1..1]	±		1459

18.4.9.7 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 "[BlockTrade4Choice](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1450
Or}	Proprietary <Prtry>	[1..1]	±		1450

18.4.9.8 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see "[CentralCounterPartyEligibility4Choice](#)" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1449
Or}	Proprietary <Prtry>	[1..1]	±		1449

18.4.9.9 DeliveryReturnReason <DlvryRtrRsn>

Presence: [0..1]

Definition: Reason for a delivery return.

DeliveryReturnReason <DlvryRtrRsn> contains one of the following elements (see "[DeliveryReturn3Choice](#)" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1435
Or}	Proprietary <Prtry>	[1..1]	±		1435

18.4.9.10 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

18.4.9.11 ExposureType <XpsrTp>

Presence: [0..1]

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

ExposureType <XpsrTp> contains one of the following elements (see "ExposureType16Choice" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1447
Or}	Proprietary <Prtry>	[1..1]	±		1449

18.4.9.12 FXStandingInstruction <FxStglInstr>

Presence: [0..1]

Definition: Specifies whether the foreign exchange standing instruction in place should apply.

FXStandingInstruction <FxStglInstr> contains one of the following elements (see "FXStandingInstruction4Choice" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1447
Or}	Proprietary <Prtry>	[1..1]	±		1447

18.4.9.13 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see "MarketClientSide6Choice" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1371

18.4.9.14 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility4Choice" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

18.4.9.15 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "[Registration9Choice](#)" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1458

18.4.9.16 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies the type of repurchase transaction.

RepurchaseType <RpTp> contains one of the following elements (see "[RepurchaseType23Choice](#)" on page 1445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1445
Or}	Proprietary <Prtry>	[1..1]	±		1445

18.4.9.17 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "[Restriction5Choice](#)" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1444
Or}	Proprietary <Prtry>	[1..1]	±		1444

18.4.9.18 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

18.4.9.19 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

18.4.9.20 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1443

18.4.9.21 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442

18.4.9.22 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

18.4.9.23 Tracking <Trckg>*Presence:* [0..1]*Definition:* Specifies whether the loan and/or collateral is tracked.**Tracking <Trckg>** contains one of the following elements (see "[Tracking4Choice](#)" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1441
Or}	Proprietary <Prtry>	[1..1]	±		1441

18.4.9.24 AutomaticBorrowing <AutomtcBrrwg>*Presence:* [0..1]*Definition:* Condition for automatic borrowing.**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "[AutomaticBorrowing6Choice](#)" on page 1440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1440
Or}	Proprietary <Prtry>	[1..1]	±		1440

18.4.9.25 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 "[LetterOfGuarantee4Choice](#)" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1439
Or}	Proprietary <Prtry>	[1..1]	±		1439

18.4.9.26 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 1993):

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

18.4.9.27 ModificationCancellationAllowed <ModCxlAllwd>*Presence:* [0..1]*Definition:* Specifies whether a third party is allowed to modify or cancel the transaction.**ModificationCancellationAllowed <ModCxlAllwd>** contains one of the following elements (see "[ModificationCancellationAllowed4Choice](#)" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1438
Or}	Proprietary <Prtry>	[1..1]	±		1438

18.4.9.28 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 1993):

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

18.4.9.29 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 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

18.4.9.30 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 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

18.4.9.31 CashSubBalanceType <CshSubBalTp>

Presence: [0..1]

Definition: Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

CashSubBalanceType <CshSubBalTp> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

18.4.10 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C68 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following elements (see "StandingSettlementInstruction16" on page 1611 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStglInstrDB>	[1..1]	±		1611
	Counterparty <CtrPty>	[1..1]	±		1611
	Vendor <Vndr>	[0..1]	±		1612
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	1612
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	1614

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

18.4.11 DeliveringSettlementParties <DlvrSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C11 "BookTransferGuideline", C25 "DepositoryGuideline", C43 "Party2PresenceRule", C44 "Party3PresenceRule", C45 "Party4PresenceRule", C46 "Party5PresenceRule", C59 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties76" on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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.

18.4.12 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C11 "BookTransferGuideline"](#), [C25 "DepositoryGuideline"](#), [C43 "Party2PresenceRule"](#), [C44 "Party3PresenceRule"](#), [C45 "Party4PresenceRule"](#), [C46 "Party5PresenceRule"](#), [C59 "SettlementChainGuideline"](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see ["SettlementParties76"](#) on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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.

18.4.13 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see "[CashParties36](#)" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1479
	DebtorAgent <DbtrAgt>	[0..1]	±		1480
	Creditor <Cdtr>	[0..1]	±		1480
	CreditorAgent <CdtrAgt>	[0..1]	±		1481
	Intermediary <Intrmy>	[0..1]	±		1481

18.4.14 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see "AmountAndDirection94" on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1219
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1219
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1219
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1220
	Amount <Amt>	[1..1]	Amount	C1, C10	1220
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1220
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1220
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1221
	ValueDate <ValDt>	[0..1]	±		1221

18.4.15 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts39" on page 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1245
	ChargesFees <ChrgsFees>	[0..1]	±		1246
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1246
	TradeAmount <TradAmt>	[0..1]	±		1246
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1247
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1247
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1247
	LocalTax <LclTax>	[0..1]	±		1248
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1248
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1248
	Margin <Mrgn>	[0..1]	±		1249
	Other <Othr>	[0..1]	±		1249
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1249
	ShippingAmount <ShppgAmt>	[0..1]	±		1250
	SpecialConcession <SpclCncssn>	[0..1]	±		1250
	StampDuty <StrmpDty>	[0..1]	±		1250
	StockExchangeTax <StockXchgTax>	[0..1]	±		1251
	TransferTax <TrfTax>	[0..1]	±		1251
	TransactionTax <TxTax>	[0..1]	±		1251
	ValueAddedTax <ValAddedTax>	[0..1]	±		1252
	WithholdingTax <WhldgTax>	[0..1]	±		1252
	NetGainLoss <NetGnLoss>	[0..1]	±		1252
	ConsumptionTax <CsmptnTax>	[0..1]	±		1253
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1253
	ResearchFee <RsrchFee>	[0..1]	±		1253

18.4.16 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C32 "InvestorCountryCodeRule", C49 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following elements (see "OtherParties33" on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1477
	QualifiedForeignIntermediary <QlfdFrgrnIntrmy>	[0..1]	±		1477
	StockExchange <StockXchg>	[0..1]	±		1477
	TradeRegulator <TradRgltr>	[0..1]	±		1478
	TripartyAgent <TrptyAgt>	[0..1]	±		1478
	Broker <Brkr>	[0..1]	±		1479

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.

18.4.17 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Information for registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		546
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		546
	RegistrarAccount <RegarAcct>	[0..1]	Text		547
	CertificateNumber <CertNb>	[0..*]	±	C35	547

18.4.17.1 CertificationIdentification <CertfctnId>

Presence: [0..1]

Definition: Identification assigned to a deposit.

Datatype: "Max35Text" on page 1997

18.4.17.2 CertificationDateTime <CertfctnDtTm>

Presence: [0..1]

Definition: Date/time at which the certificates in the deposit were validated by the agent.

CertificationDateTime <CertfctnDtTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

18.4.17.3 RegistrarAccount <RegarAcct>

Presence: [0..1]

Definition: Account at the registrar where financial instruments are registered.

Datatype: "Max35Text" on page 1997

18.4.17.4 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Impacted by: C35 "ISO8532AndIssuerSchemeNameRule"

CertificateNumber <CertNb> contains the following elements (see "SecuritiesCertificate4" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1437
	Issuer <Issr>	[0..1]	Text		1438
	SchemeName <SchmeNm>	[0..1]	Text		1438

Constraints

- ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

18.4.18 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C63 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.024.001.11 SecuritiesSettlementTransactionStatusAdviceV11

19.1 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 SecuritiesSettlementTransactionStatusAdviceV11 MessageDefinition is composed of 8 MessageBuildingBlocks:

- TransactionIdentification**
Provides unambiguous transaction identification information.
- Linkages**
Link to another transaction - provided for information only.
- ProcessingStatus**
Provides details on the processing status of the transaction.
- 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.

19.2 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	559
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		560
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		560
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		560
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		560
	CommonIdentification <CmonId>	[0..1]	Text		560
	NettingServiceProviderIdentification <NetgSvcPrvdrId>	[0..1]	Text		560
	Linkages <Lnks>	[0..1]	±		560
	ProcessingStatus <PrcgSts>	[0..1]			561
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		561
Or	PendingProcessing <PdgPrcg>	[1..1]	±		561
Or	Rejected <Rjctd>	[1..1]	±		562
Or	Repair <Rpr>	[1..1]	±		562
Or	Cancelled <Canc>	[1..1]	±		563
Or	PendingCancellation <PdgCxl>	[1..1]	±		563
Or	Proprietary <Prtry>	[1..1]	±		564
Or	CancellationRequested <CxlReqd>	[1..1]	±	C3	564
Or}	ModificationRequested <ModReqd>	[1..1]	±	C3	564
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		565
	MatchingStatus <MtchgSts>	[0..1]	±		565
	SettlementStatus <SttlmSts>	[0..1]	±	C23	566
	TransactionDetails <TxDtls>	[0..1]		C12, C31, C32	567
	TradeIdentification <TradId>	[0..*]	Text		572
	PoolIdentification <PoolId>	[0..1]	Text		572
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		573

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		573
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		573
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		573
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		573
	AccountOwner <AcctOwnr>	[0..1]	±		573
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		574
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C25	574
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		574
	PlaceOfClearing <PlcOfClr>	[0..1]	±		575
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C13, C14, C18	575
	SettlementQuantity <SttlmQty>	[1..1]	±		576
	SettlementAmount <SttlmAmt>	[0..1]	±		576
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		576
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		577
	ExpectedValueDate <XpctdValDt>	[0..1]	±		577
	SettlementDate <SttlmDt>	[1..1]	±		577
	TradeDate <TradDt>	[0..1]	±		577
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		578
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		578
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		578
	Payment <Pmt>	[1..1]	CodeSet		578
	SettlementParameters <SttlmParams>	[1..1]		C5, C27	579
	HoldIndicator <HldInd>	[0..1]	±		580
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		580
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		580
	SettlingCapacity <SttlgCpcty>	[0..1]	±		580
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		581
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		581
	Registration <Regn>	[0..1]	±		581

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		582
	ExposureType <XpsrTp>	[0..1]	±		582
	CashClearingSystem <CshClrSys>	[0..1]	±		582
	TaxCapacity <TaxCpcty>	[0..1]	±		582
	RepurchaseType <RpTp>	[0..1]	±		583
	MarketClientSide <MktClntSd>	[0..1]	±		583
	BlockTrade <BlickTrad>	[0..1]	±		583
	LegalRestrictions <LglRstrctns>	[0..1]	±		583
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		584
	NettingEligibility <NetgElgblty>	[0..1]	±		584
	CCPEligibility <CCPElgblty>	[0..1]	±		584
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		584
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		585
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		585
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	585
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C19, C20, C21, C22	586
	Investor <Invstr>	[0..1]	±		587
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		588
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		588
	SupplementaryData <SplmtryData>	[0..*]	±	C30	588

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 AdditionalReasonInformationRule

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C4 AnyBIC

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

C5 CashClearingSystemRule

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C6 Country

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

C7 CurrencyAmount

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

Note: The decimal separator is a dot.

C8 CurrencyAmount

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

Note: The decimal separator is a dot.

C9 DescriptionPresenceRule

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

C10 DescriptionUsageRule

Description must be used alone as the last resort.

C11 InferredMatchingStatusStatusPresenceRule

If ProcessingStatus, MatchingStatus and SettlementStatus are absent, then InferredMatchingStatus must be present.

```
On Condition
  /ProcessingStatus is absent
  And    /MatchingStatus is absent
  And    /SettlementStatus is absent
Following Must be True
  /InferredMatchingStatus Must be present
```

This constraint is defined at the MessageDefinition level.

C12 InvestorCountryCodeRule

If Investor is present with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C13 ISINGuideline

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

C14 ISINPresenceRule

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

C15 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C16 MatchingStatusPresenceRule

If ProcessingStatus, InferredMatchingStatus and SettlementStatus are absent, then MatchingStatus must be present.

```
On Condition
    /ProcessingStatus is absent
    And    /SettlementStatus is absent
    And    /InferredMatchingStatus is absent
Following Must be True
    /MatchingStatus Must be present
```

This constraint is defined at the MessageDefinition level.

C17 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C18 OtherIdentificationPresenceRule

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

C19 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C20 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C21 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C22 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C23 PendingToFailingRule

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

C24 ProcessingStatusPresenceRule

If InferredMatchingStatus, MatchingStatus and SettlementStatus are absent, then ProcessingStatus must be present.

```

On Condition
    /MatchingStatus is absent
And    /SettlementStatus is absent
And    /InferredMatchingStatus is absent
Following Must be True
    /ProcessingStatus Must be present

```

This constraint is defined at the MessageDefinition level.

C25 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C26 SecuritiesMarketPracticeGroupGuideline

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

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C27 SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C28 SettlementStatusAndMatchedRule

If settlement status/reason is present alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

This constraint is defined at the MessageDefinition level.

C29 SettlementStatusPresenceRule

If ProcessingStatus, InferredMatchingStatus and MatchingStatus are absent, then SettlementStatus must be present.

```

On Condition
    /ProcessingStatus is absent
And    /MatchingStatus is absent
And    /InferredMatchingStatus is absent
Following Must be True
    /SettlementStatus Must be present

```

This constraint is defined at the MessageDefinition level.

C30 SupplementaryDataRule

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

C31 TwoLegTransactionOpeningClosing1Rule

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

C32 TwoLegTransactionOpeningClosing2Rule

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

19.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

19.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Impacted by: C17 "NoAccountOwnerTransactionIdentificationRule"

TransactionIdentification <TxId> contains the following **TransactionIdentifications31** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		560
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		560
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		560
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		560
	CommonIdentification <CmonId>	[0..1]	Text		560
	NettingServiceProviderIdentification <NetgSvcPrvdrId>	[0..1]	Text		560

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

19.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 1997

19.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

19.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

19.4.1.4 ProcessorTransactionIdentification <PcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: "Max35Text" on page 1997

19.4.1.5 CommonIdentification <CmonId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

19.4.1.6 NettingServiceProviderIdentification <NetgSvcPrvdrId>

Presence: [0..1]

Definition: Identification assigned by the netting service provider to identify the net transaction resulting from the netting process.

Datatype: "Max35Text" on page 1997

19.4.2 Linkages <Lnkgs>

Presence: [0..1]

Definition: Link to another transaction - provided for information only.

Linkages <Lnkgs> contains the following elements (see "Linkages41" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1452
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1452

19.4.3 ProcessingStatus <PrcgSts>

Presence: [0..1]

Definition: Provides details on the processing status of the transaction.

ProcessingStatus <PrcgSts> contains one of the following **ProcessingStatus80Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		561
Or	PendingProcessing <PdgPrcg>	[1..1]	±		561
Or	Rejected <Rjctd>	[1..1]	±		562
Or	Repair <Rpr>	[1..1]	±		562
Or	Cancelled <Canc>	[1..1]	±		563
Or	PendingCancellation <PdgCxl>	[1..1]	±		563
Or	Proprietary <Prtry>	[1..1]	±		564
Or	CancellationRequested <CxlReqd>	[1..1]	±	C3	564
Or}	ModificationRequested <ModReqd>	[1..1]	±	C3	564

19.4.3.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "AcknowledgedAcceptedStatus21Choice" on page 1835 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1835
Or}	Reason <Rsn>	[1..*]	±		1835

19.4.3.2 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see "PendingProcessingStatus18Choice" 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]	±		1621
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1621

19.4.3.3 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see "RejectionStatus21Choice" on page 1661 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1661
Or}	Reason <Rsn>	[1..*]			1661
	Code <Cd>	[1..1]			1662
{Or	Code <Cd>	[1..1]	CodeSet		1662
Or}	Proprietary <Prtry>	[1..1]	±		1664
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1664

19.4.3.4 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see "[RepairStatus12Choice](#)" on page 1658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1658
Or}	Reason <Rsn>	[1..*]			1658
	Code <Cd>	[1..1]			1659
{Or	Code <Cd>	[1..1]	CodeSet		1659
Or}	Proprietary <Prtry>	[1..1]	±		1660
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1661

19.4.3.5 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction/request has been cancelled.

Cancelled <Canc> contains one of the following elements (see "[CancellationStatus24Choice](#)" on page 1683 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1683
Or}	Reason <Rsn>	[1..*]			1683
	Code <Cd>	[1..1]			1684
{Or	Code <Cd>	[1..1]	CodeSet		1684
Or}	Proprietary <Prtry>	[1..1]	±		1685
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1685

19.4.3.6 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation request from yourself for this instruction is pending, waiting for further processing.

PendingCancellation <PdgCxl> contains one of the following elements (see "PendingStatus38Choice" on page 1650 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1650
Or}	Reason <Rsn>	[1..*]			1650
	Code <Cd>	[1..1]			1651
{Or	Code <Cd>	[1..1]	CodeSet		1651
Or}	Proprietary <Prtry>	[1..1]	±		1651
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1652

19.4.3.7 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see "ProprietaryStatusAndReason6" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

19.4.3.8 CancellationRequested <CxlReqd>

Presence: [1..1]

Definition: Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request or consent.

Impacted by: C3 "AdditionalReasonInformationRule"

CancellationRequested <CxlReqd> contains the following elements (see "ProprietaryReason4" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1643
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1643

Constraints

- AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

19.4.3.9 ModificationRequested <ModReqd>

Presence: [1..1]

Definition: Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

Impacted by: C3 "AdditionalReasonInformationRule"

ModificationRequested <ModReqd> contains the following elements (see "ProprietaryReason4" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1643
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1643

Constraints

- AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

19.4.4 InferredMatchingStatus <lfrdMtchgSts>

Presence: [0..1]

Definition: Provides the matching status of an instruction as per the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <lfrdMtchgSts> contains one of the following elements (see "MatchingStatus24Choice" on page 1813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1814
Or	Unmatched <Umtchd>	[1..1]			1814
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1815
Or}	Reason <Rsn>	[1..*]			1815
	Code <Cd>	[1..1]			1815
{Or	Code <Cd>	[1..1]	CodeSet		1816
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818
Or}	Proprietary <Prtry>	[1..1]	±		1818

19.4.5 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "[MatchingStatus24Choice](#)" on page 1813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1814
Or	Unmatched <Umtchd>	[1..1]			1814
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1815
Or}	Reason <Rsn>	[1..*]			1815
	Code <Cd>	[1..1]			1815
{Or	Code <Cd>	[1..1]	CodeSet		1816
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818
Or}	Proprietary <Prtry>	[1..1]	±		1818

19.4.6 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 "SettlementStatus28Choice" on page 1625 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1626
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1627
Or}	Reason <Rsn>	[1..*]			1627
	Code <Cd>	[1..1]			1627
{Or	Code <Cd>	[1..1]	CodeSet		1627
Or}	Proprietary <Prtry>	[1..1]	±		1630
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631
Or	Failing <Fng>	[1..1]			1631
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1631
Or}	Reason <Rsn>	[1..*]			1631
	Code <Cd>	[1..1]			1632
{Or	Code <Cd>	[1..1]	CodeSet		1632
Or}	Proprietary <Prtry>	[1..1]	±		1635
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1636
Or}	Proprietary <Prtry>	[1..1]	±		1636

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.

19.4.7 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 TransactionDetails134 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		572
	PoolIdentification <PoolId>	[0..1]	Text		572
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		573
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		573
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		573
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		573
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		573
	AccountOwner <AcctOwnr>	[0..1]	±		573
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		574
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C25	574
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		574
	PlaceOfClearing <PlcOfClr>	[0..1]	±		575
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C13, C14, C18	575
	SettlementQuantity <SttlmQty>	[1..1]	±		576
	SettlementAmount <SttlmAmt>	[0..1]	±		576
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		576
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		577
	ExpectedValueDate <XpctdValDt>	[0..1]	±		577
	SettlementDate <SttlmDt>	[1..1]	±		577
	TradeDate <TradDt>	[0..1]	±		577
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		578
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		578
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		578
	Payment <Pmt>	[1..1]	CodeSet		578
	SettlementParameters <SttlmParams>	[1..1]		C5, C27	579
	HoldIndicator <HldInd>	[0..1]	±		580
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		580
	SecuritiesTransactionType <ScitiesTxTp>	[1..1]	±		580

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlingCapacity <SttlgCpcty>	[0..1]	±		580
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		581
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		581
	Registration <Regn>	[0..1]	±		581
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		582
	ExposureType <XpsrTp>	[0..1]	±		582
	CashClearingSystem <CshClrSys>	[0..1]	±		582
	TaxCapacity <TaxCpcty>	[0..1]	±		582
	RepurchaseType <RpTp>	[0..1]	±		583
	MarketClientSide <MktClntSd>	[0..1]	±		583
	BlockTrade <BlckTrad>	[0..1]	±		583
	LegalRestrictions <LglRstrctns>	[0..1]	±		583
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		584
	NettingEligibility <NetgElgbly>	[0..1]	±		584
	CCPEligibility <CCPElgbly>	[0..1]	±		584
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		584
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		585
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		585
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	585
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C19, C20, C21, C22	586
	Investor <Invstr>	[0..1]	±		587
	QualifiedForeignIntermediary <QlfdFrgrnIntrmy>	[0..1]	±		588
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		588

Constraints

- **InvestorCountryCodeRule**

If Investor is present with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

19.4.7.1 TradeIdentification <TradeId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: "Max52Text" on page 1997

19.4.7.2 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1997

19.4.7.3 CorporateActionEventIdentification <CorpActnEvtId>*Presence:* [0..1]*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.*Datatype:* "Max35Text" on page 1997**19.4.7.4 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>***Presence:* [0..1]*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.*Datatype:* "Max35Text" on page 1997**19.4.7.5 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>***Presence:* [0..1]*Definition:* Unique reference identifying the triparty collateral management transaction from the client's point of view.*Datatype:* "Max35Text" on page 1997**19.4.7.6 ClientCollateralInstructionIdentification <ClntCollInstrId>***Presence:* [0..1]*Definition:* Unique identification assigned to the instruction by the client.*Datatype:* "Max35Text" on page 1997**19.4.7.7 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>***Presence:* [0..1]*Definition:* Unique identification assigned to the instruction by the triparty-agent/service-provider.*Datatype:* "Max35Text" on page 1997**19.4.7.8 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

19.4.7.9 SafekeepingAccount <SfkpgAcct>*Presence:* [1..1]*Definition:* Account to or from which a securities entry is made.**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

19.4.7.10 SafekeepingPlace <SfkpgPlc>*Presence:* [0..1]*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).*Impacted by:* [C25 "SafekeepingPlaceFormatOrLEIRule"](#)**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

19.4.7.11 PlaceOfTrade <PlcOfTrad>*Presence:* [0..1]*Definition:* Market in which a trade transaction has been executed.**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1373
	LEI <LEI>	[0..1]	IdentifierSet		1374

19.4.7.12 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 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1293
	LEI <LEI>	[0..1]	IdentifierSet		1293

19.4.7.13 FinancialInstrumentIdentification <FinInstrmId>*Presence:* [1..1]

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

Impacted by: [C9 "DescriptionPresenceRule"](#), [C10 "DescriptionUsageRule"](#), [C13 "ISINGuideline"](#), [C14 "ISINPresenceRule"](#), [C18 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "[SecurityIdentification19](#)" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- DescriptionPresenceRule**

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

On Condition

 /Description is absent

Following Must be True

 /ISIN Must be present

Or /OtherIdentification[*] Must be present

- DescriptionUsageRule**

Description must be used alone as the last resort.

- ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

19.4.7.14 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "[Quantity6Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

19.4.7.15 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see "[AmountAndDirection51](#)" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1258
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1258
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1258

19.4.7.16 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

19.4.7.17 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

19.4.7.18 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

19.4.7.19 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see "SettlementDate19Choice" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1295
Or}	DateCode <DtCd>	[1..1]	±		1296

19.4.7.20 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see "TradeDate8Choice" on page 1298 for details)

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

19.4.7.21 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: "ISODatetime" on page 1991

19.4.7.22 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: "ISODatetime" on page 1991

19.4.7.23 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 1919

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.

19.4.7.24 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1867

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).

19.4.7.25 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 **SettlementDetails185** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		580
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		580
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		580
	SettlingCapacity <SttlgCpcty>	[0..1]	±		580
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		581
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		581
	Registration <Regn>	[0..1]	±		581
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		582
	ExposureType <XpsrTp>	[0..1]	±		582
	CashClearingSystem <CshClrSys>	[0..1]	±		582
	TaxCapacity <TaxCpcty>	[0..1]	±		582
	RepurchaseType <RpTp>	[0..1]	±		583
	MarketClientSide <MktClntSd>	[0..1]	±		583
	BlockTrade <BlckTrad>	[0..1]	±		583
	LegalRestrictions <LglRstrctns>	[0..1]	±		583
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		584
	NettingEligibility <NetgElgblty>	[0..1]	±		584
	CCPEligibility <CCPElgblty>	[0..1]	±		584
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		584
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		585
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		585

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.

19.4.7.25.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see "[HoldIndicator6](#)" on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1451
	Reason <Rsn>	[0..*]	±		1451

19.4.7.25.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "[SettlementTransactionCondition34Choice](#)" on page 1382 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1382
Or}	Proprietary <Prtry>	[1..1]	±		1384

19.4.7.25.3 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "[SecuritiesTransactionType44Choice](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1402
Or}	Proprietary <Prtry>	[1..1]	±		1405

19.4.7.25.4 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

19.4.7.25.5 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

19.4.7.25.6 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

19.4.7.25.7 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "[Registration9Choice](#)" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1458

19.4.7.25.8 BeneficialOwnership <BnfclOwnrsh>*Presence:* [0..1]*Definition:* Specifies whether there is change of beneficial ownership.**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see ["BeneficialOwnership4Choice"](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1458
Or}	Proprietary <Prtry>	[1..1]	±		1459

19.4.7.25.9 ExposureType <XpsrTp>*Presence:* [0..1]*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.**ExposureType <XpsrTp>** contains one of the following elements (see ["ExposureType16Choice"](#) on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1447
Or}	Proprietary <Prtry>	[1..1]	±		1449

19.4.7.25.10 CashClearingSystem <CshClrSys>*Presence:* [0..1]*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.**CashClearingSystem <CshClrSys>** contains one of the following elements (see ["CashSettlementSystem4Choice"](#) on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

19.4.7.25.11 TaxCapacity <TaxCpcty>*Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see ["TaxCapacityParty4Choice"](#) on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442

19.4.7.25.12 RepurchaseType <RpTp>*Presence:* [0..1]*Definition:* Specifies whether the rate is fixed, variable or a forfeit.**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType22Choice](#)" on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1433
Or}	Proprietary <Prtry>	[1..1]	±		1434

19.4.7.25.13 MarketClientSide <MktClntSd>*Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1371

19.4.7.25.14 BlockTrade <BlckTrad>*Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is a block parent or child.**BlockTrade <BlckTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1450
Or}	Proprietary <Prtry>	[1..1]	±		1450

19.4.7.25.15 LegalRestrictions <LglRstrctns>*Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1444
Or}	Proprietary <Prtry>	[1..1]	±		1444

19.4.7.25.16 SettlementSystemMethod <SttlmSysMtd>*Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1443

19.4.7.25.17 NettingEligibility <NetgElgblty>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

19.4.7.25.18 CCPEligibility <CCPElgblty>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.**CCPEligibility <CCPElgblty>** contains one of the following elements (see "[CentralCounterPartyEligibility4Choice](#)" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1449
Or}	Proprietary <Prtry>	[1..1]	±		1449

19.4.7.25.19 LetterOfGuarantee <LtrOfGrnt>*Presence:* [0..1]*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see "LetterOfGuarantee4Choice" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1439
Or}	Proprietary <Prtry>	[1..1]	±		1439

19.4.7.25.20 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 1973

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).

19.4.7.25.21 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 1993):

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

19.4.7.26 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C19 "Party2PresenceRule", C20 "Party3PresenceRule", C21 "Party4PresenceRule", C22 "Party5PresenceRule"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties78" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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
```

19.4.7.27 DeliveringSettlementParties <DlvrSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C19 "Party2PresenceRule", C20 "Party3PresenceRule", C21 "Party4PresenceRule", C22 "Party5PresenceRule"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties78" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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
```

19.4.7.28 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see "PartyIdentification149" on page 1515 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1515
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1515
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1516
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1516
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1516
	LEI <LEI>	[0..1]	IdentifierSet		1517

19.4.7.29 QualifiedForeignIntermediary <QlfdFrgnIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

QualifiedForeignIntermediary <QlfdFrgnIntrmy> contains the following elements (see "PartyIdentification136" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1529

19.4.7.30 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

Presence: [0..1]

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

Datatype: "Max350Text" on page 1997

19.4.8 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.025.001.10 SecuritiesSettlementTransactionConfirmation V10

20.1 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 SecuritiesSettlementTransactionConfirmationV10 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.

20.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmTxConf>	[1..1]		C10, C15, C40, C45, C46, C52, C53, C44	
	TransactionIdentificationDetails <TxIdDtls>	[1..1]		C28	604
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		604
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		605
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		605
	ProcessorTransactionIdentification <PrccrTxId>	[0..1]	Text		605
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		605
	Payment <Pmt>	[1..1]	CodeSet		605
	CommonIdentification <CmonId>	[0..1]	Text		606
	PoolIdentification <PoolId>	[0..1]	Text		606
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		606
	Linkages <Lnkgs>	[0..1]	±		606
	AdditionalParameters <AddtlParams>	[0..1]		C31	606
	PreConfirmation <PreConf>	[0..1]	CodeSet		607
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		607
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		608
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		608
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		608
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		608
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		608
	TradeDetails <TradDtls>	[1..1]		C3, C22, C38, C51, C50	608
	TradeIdentification <TradId>	[0..*]	Text		610
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		610

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		610
	PlaceOfClearing <PlcOfClr>	[0..1]	±		610
	TradeDate <TradDt>	[0..1]	±		610
	SettlementDate <SttlmDt>	[0..1]	±		611
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		611
	DealPrice <DealPric>	[0..1]	±		611
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C29	612
	OpeningClosing <OpngClsg>	[0..1]	±		612
	Reporting <Rptg>	[0..*]	±		612
	TradeTransactionCondition <TradTxCond>	[0..*]	±		613
	InvestorCapacity <InvstrCpcty>	[0..1]	±		613
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		613
	TypeOfPrice <TpOfPric>	[0..1]	±		613
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		614
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		614
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C18, C19, C24, C25, C30	614
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C37	615
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]		C16, C32, C42, C43	618
	SettledQuantity <SttldQty>	[1..1]	±		619
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		619
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		620
	PreviouslySettledAmount <PrevsllySttldAmt>	[0..1]	±		620
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		620
	DenominationChoice <DnmtnChc>	[0..1]	Text		620
	AccountOwner <AcctOwnr>	[0..1]	±		620
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		621
	CashAccount <CshAcct>	[0..1]	±		621
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		621

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C41	622
	SettlementParameters <SttlmParams>	[1..1]		C11, C48	622
	Priority <Prty>	[0..1]	±		624
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		624
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		624
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		624
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		625
	BlockTrade <BlckTrad>	[0..1]	±		625
	CCPEligibility <CCPElgbly>	[0..1]	±		625
	CashClearingSystem <CshClrSys>	[0..1]	±		625
	ExposureType <XpsrTp>	[0..1]	±		626
	MarketClientSide <MktClntSd>	[0..1]	±		626
	NettingEligibility <NetgElgbly>	[0..1]	±		626
	Registration <Regn>	[0..1]	±		626
	RepurchaseType <RpTp>	[0..1]	±		627
	LegalRestrictions <LglRstrctns>	[0..1]	±		627
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		627
	SettlingCapacity <SttlgCpcty>	[0..1]	±		627
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		628
	TaxCapacity <TaxCpcty>	[0..1]	±		628
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		628
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		629
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		629
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		629
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		629
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		630
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C54	630
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C9, C17, C33, C34, C35, C36, C47	631

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C9, C17, C33, C34, C35, C36, C47	633
	CashParties <CshPties>	[0..1]	±		635
	SettledAmount <SttldAmt>	[0..1]	±		635
	OtherAmounts <OthrAmts>	[0..1]	±		636
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C23, C39	637
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			638
	CertificationIdentification <CertfctnId>	[0..1]	Text		638
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		639
	RegistrarAccount <RegarAcct>	[0..1]	Text		639
	CertificateNumber <CertNb>	[0..*]	±	C26	639
	SupplementaryData <SplmtryData>	[0..*]	±	C49	639

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 DeliveringDepositoryAndParty1Rule

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

```
On Condition
    /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Receive'
And    /StandingSettlementInstructionDetails is absent
Following Must be True
    /DeliveringSettlementParties/Depository Must be present
And    /DeliveringSettlementParties/Party1 Must be present
```

This constraint is defined at the MessageDefinition level.

C16 DenominationRule

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C17 DepositoryGuideline

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C18 DescriptionPresenceRule

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

C19 DescriptionUsageRule

Description must be used alone as the last resort.

C20 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C21 IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C22 InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C23 InvestorCountryCodeRule

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C24 ISINGuideline

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

C25 ISINPresenceRule

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

C26 ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C27 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C28 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C29 NumberRule

If Number is negative, then Sign must be present.

C30 OtherIdentificationPresenceRule

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

C31 PartialSettlementGuideline

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.

- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on www.smpg.info.

C32 PartialSettlementGuideline

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on www.smpg.info.

C33 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C34 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C35 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C36 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C37 PlaceOfListingRule

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

C38 PlaceOfTradeRule

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

C39 QualifiedForeignIntermediaryRule

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C40 ReceivingDepositoryAndParty1Rule

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Delivery'

And /StandingSettlementInstructionDetails is absent
Following Must be True

 /ReceivingSettlementParties/Depository Must be present
And /ReceivingSettlementParties/Party1 Must be present

This constraint is defined at the MessageDefinition level.

C41 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C42 SafekeepingPlaceGuideline

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.

- SafekeepingPlaceType/SharesHeldAtLoadCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C43 SafekeepingPlaceRule

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C44 SecuritiesMarketPracticeGroupGuideline

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

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C45 SellerSSIRule

If standing settlement instruction applies and the instruction is a receipt, then Seller must be present.

```
On Condition
    /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Receive'
And    /StandingSettlementInstructionDetails is present
Following Must be True
    /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

This constraint is defined at the MessageDefinition level.

C46 SettledAmountRule

If the instruction is against payment, then SettledAmount must be present.

```
On Condition
    /TransactionIdentificationDetails/Payment is equal to value
'AgainstPaymentSettlement'
Following Must be True
    /SettledAmount Must be present
```

This constraint is defined at the MessageDefinition level.

C47 SettlementChainGuideline

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

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 TwoLegTransactionOpeningClosing1Rule

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

This constraint is defined at the MessageDefinition level.

C53 TwoLegTransactionOpeningClosing2Rule

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

This constraint is defined at the MessageDefinition level.

C54 VendorPresenceRule

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

20.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

20.4.1 TransactionIdentificationDetails <TxIdDtls>

Presence: [1..1]

Definition: Provides transaction type and identification information.

Impacted by: [C28 "NoAccountOwnerTransactionIdentificationRule"](#)

TransactionIdentificationDetails <TxIdDtls> contains the following **SettlementTypeAndIdentification19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		604
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		605
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		605
	ProcessorTransactionIdentification <PrCrTxId>	[0..1]	Text		605
	SecuritiesMovementType <ScetiesMvmntTp>	[1..1]	CodeSet		605
	Payment <Pmt>	[1..1]	CodeSet		605
	CommonIdentification <CmonId>	[0..1]	Text		606
	PoolIdentification <PoolId>	[0..1]	Text		606
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		606

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

20.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 1997

20.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

20.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

20.4.1.4 ProcessorTransactionIdentification <PcrTxld>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: "Max35Text" on page 1997

20.4.1.5 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 1919

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 1867

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

20.4.1.7 CommonIdentification <CmonId>*Presence:* [0..1]*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.*Datatype:* "Max35Text" on page 1997**20.4.1.8 PoolIdentification <PoolId>***Presence:* [0..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "Max35Text" on page 1997**20.4.1.9 CorporateActionEventIdentification <CorpActnEvtId>***Presence:* [0..1]*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.*Datatype:* "Max35Text" on page 1997**20.4.2 Linkages <Lnkgs>***Presence:* [0..1]*Definition:* Link to another transaction - provided for information only.**Linkages <Lnkgs>** contains the following elements (see "Linkages41" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1452
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1452

20.4.3 AdditionalParameters <AddtlParams>*Presence:* [0..1]*Definition:* Additional parameters for the transaction.*Impacted by:* C31 "PartialSettlementGuideline"

AdditionalParameters <AddtlParams> contains the following **AdditionalParameters29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		607
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		607
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		608
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		608
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		608
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		608
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		608

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.

20.4.3.1 PreConfirmation <PreConf>

Presence: [0..1]

Definition: Specifies whether there exists a pre-confirmation.

Datatype: "PreConfirmation1Code" on page 1917

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 1894

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 PreviousPartialConfirmationIdentification <PrvsPrtlConflD>

Presence: [0..1]

Definition: Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

Datatype: "Max35Text" on page 1997

20.4.3.4 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxld>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: "Max35Text" on page 1997

20.4.3.5 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxld>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

20.4.3.6 ClientCollateralInstructionIdentification <ClntCollInstrld>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

20.4.3.7 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrld>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

20.4.4 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: C3 "AdditionalDetailsRule", C22 "InvestorCapacityRule", C38 "PlaceOfTradeRule", C51 "TradeDateTimeUTCRule", C50 "TradeDateGuideline"

TradeDetails <TradDtIs> contains the following **SecuritiesTradeDetails118** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		610
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		610
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		610
	PlaceOfClearing <PlcOfClr>	[0..1]	±		610
	TradeDate <TradDt>	[0..1]	±		610
	SettlementDate <SttlmDt>	[0..1]	±		611
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		611
	DealPrice <DealPric>	[0..1]	±		611
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C29	612
	OpeningClosing <OpngClsg>	[0..1]	±		612
	Reporting <Rptg>	[0..*]	±		612
	TradeTransactionCondition <TradTxCond>	[0..*]	±		613
	InvestorCapacity <InvstrCpcty>	[0..1]	±		613
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		613
	TypeOfPrice <TpOfPric>	[0..1]	±		613
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		614
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		614

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: "Max52Text" on page 1997

20.4.4.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

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

Datatype: "Max35Text" on page 1997

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 "PlaceOfTradeIdentification1" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1373
	LEI <LEI>	[0..1]	IdentifierSet		1374

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 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1293
	LEI <LEI>	[0..1]	IdentifierSet		1293

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 "[TradeDate8Choice](#)" on page 1298 for details)

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

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 "[SettlementDate17Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1298
Or}	DateCode <DtCd>	[1..1]	±		1298

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 "[SettlementDate18Choice](#)" on page 1297 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1297
Or}	DateCode <DtCd>	[1..1]	±		1297

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 "Price10" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1547
{Or	Yielded <Yldd>	[1..1]	Indicator		1547
Or}	ValueType <ValTp>	[1..1]	CodeSet		1547
	Value <Val>	[1..1]	±		1548

20.4.4.9 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 1994

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 "OpeningClosing3Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1456

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 "Reporting6Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1455

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 "[TradeTransactionCondition5Choice](#)" on page 1847 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1847
Or}	Proprietary <Prtry>	[1..1]	±		1848

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 "[InvestorCapacity4Choice](#)" on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	±		1454

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 "[TradeOriginator3Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1453
Or}	Proprietary <Prtry>	[1..1]	±		1453

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 "[TypeOfPrice29Choice](#)" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1546
Or}	Proprietary <Prtry>	[1..1]	±		1546

20.4.4.16 FXAdditionalDetails <FxAddtIDtls>*Presence:* [0..1]*Definition:* Provides additional details pertaining to foreign exchange instructions.*Datatype:* "Max350Text" on page 1997**20.4.4.17 SettlementInstructionProcessingAdditionalDetails
<SttlmInstrPrcgAddtIDtls>***Presence:* [0..1]*Definition:* Provides additional settlement processing information which cannot be included within the structured fields of the message.*Datatype:* "Max350Text" on page 1997**20.4.5 FinancialInstrumentIdentification <FinInstrmId>***Presence:* [1..1]*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.*Impacted by:* C18 "DescriptionPresenceRule", C19 "DescriptionUsageRule", C24 "ISINGuideline", C25 "ISINPresenceRule", C30 "OtherIdentificationPresenceRule"**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or /OtherIdentification[*] Must be present

- DescriptionUsageRule**

Description must be used alone as the last resort.

- ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

20.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C4 "AdditionalDetailsRule", C37 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes91" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1330
	DayCountBasis <DayCntBsis>	[0..1]	±		1330
	RegistrationForm <RegnForm>	[0..1]			1330
{Or	Code <Cd>	[1..1]	CodeSet		1330
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentFrequency <PmtFrqcy>	[0..1]			1331
{Or	Code <Cd>	[1..1]	CodeSet		1331
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentStatus <PmtSts>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1332
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333
	ClassificationType <ClssfctnTp>	[0..1]	±		1333
	OptionStyle <OptnStyle>	[0..1]	±		1334
	OptionType <OptnTp>	[0..1]			1334
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1335
	CouponDate <CpnDt>	[0..1]	Date		1335
	ExpiryDate <XpryDt>	[0..1]	Date		1335
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1335
	MaturityDate <MtrtyDt>	[0..1]	Date		1335
	IssueDate <IssdDt>	[0..1]	Date		1336
	NextCallableDate <NxtClblDt>	[0..1]	Date		1336
	PutableDate <PutblDt>	[0..1]	Date		1336
	DatedDate <DtdDt>	[0..1]	Date		1336
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1336
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1336

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1336
	NextFactor <NxtFctr>	[0..1]	Rate		1336
	InterestRate <IntrstRate>	[0..1]	Rate		1337
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1337
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1337
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1337
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1337
{Or	Short <Shrt>	[1..1]	Text		1337
Or}	Long <Lng>	[1..1]	±		1337
	PoolNumber <PoolNb>	[0..1]	±		1338
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1338
	CallableIndicator <ClblInd>	[0..1]	Indicator		1338
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1338
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1339
	ExercisePrice <ExrcPric>	[0..1]	±		1339
	SubscriptionPrice <SbcptPric>	[0..1]	±		1339
	ConversionPrice <ConvsvPric>	[0..1]	±		1339
	StrikePrice <StrkPric>	[0..1]	±		1340
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1340
	ContractSize <CtrctSz>	[0..1]	±		1340
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1340
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1342

Constraints

- AdditionalDetailsRule**

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

- PlaceOfListingRule**

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

20.4.7 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C16 "DenominationRule", C32 "PartialSettlementGuideline", C42 "SafekeepingPlaceGuideline", C43 "SafekeepingPlaceRule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following **QuantityAndAccount77** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		619
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		619
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		620
	PreviouslySettledAmount <PrevsllySttldAmt>	[0..1]	±		620
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		620
	DenominationChoice <DnmtnChc>	[0..1]	Text		620
	AccountOwner <AcctOwnr>	[0..1]	±		620
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		621
	CashAccount <CshAcct>	[0..1]	±		621
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		621
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C41	622

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/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.

20.4.7.1 SettledQuantity <SttldQty>

Presence: [1..1]

Definition: Quantity of financial instrument effectively settled.

SettledQuantity <SttldQty> contains one of the following elements (see "[Quantity6Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

20.4.7.2 PreviouslySettledQuantity <PrevsllySttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument previously settled.

PreviouslySettledQuantity <PrevsllySttldQty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

20.4.7.3 RemainingToBeSettledQuantity <RmngToBeSttldQty>*Presence:* [0..1]*Definition:* Quantity of financial instrument remaining to be settled.**RemainingToBeSettledQuantity <RmngToBeSttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

20.4.7.4 PreviouslySettledAmount <PrevsllySttldAmt>*Presence:* [0..1]*Definition:* Amount of money previously settled.**PreviouslySettledAmount <PrevsllySttldAmt>** contains the following elements (see "AmountAndDirection52" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1257
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1257

20.4.7.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>*Presence:* [0..1]*Definition:* Amount of money remaining to be settled.**RemainingToBeSettledAmount <RmngToBeSttldAmt>** contains the following elements (see "AmountAndDirection52" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1257
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1257

20.4.7.6 DenominationChoice <DnmtnChc>*Presence:* [0..1]*Definition:* Denomination of the security to be received or delivered.*Datatype:* "Max210Text" on page 1996**20.4.7.7 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

20.4.7.8 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

20.4.7.9 CashAccount <CshAcct>

Presence: [0..1]

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

CashAccount <CshAcct> contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

20.4.7.10 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown47](#)" on page 1574 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1574
	LotQuantity <LotQty>	[0..1]	±		1574
	SecuritiesSubBalanceType <ScitiesSubBalTp>	[0..1]	±		1574
	LotDateTime <LotDtTm>	[0..1]	±		1575
	LotPrice <LotPric>	[0..1]	±		1575
	TypeOfPrice <TpOfPric>	[0..1]	±		1575

20.4.7.11 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: [C41 "SafekeepingPlaceFormatOrLEIRule"](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

20.4.8 SettlementParameters <SttlmParams>

Presence: [1..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C11 "CashClearingSystemRule"](#), [C48 "SettlementDetailsRule"](#)

SettlementParameters <SttlmParams> contains the following **SettlementDetails186** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		624
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		624
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		624
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		624
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		625
	BlockTrade <BlckTrad>	[0..1]	±		625
	CCPEligibility <CCPElgbly>	[0..1]	±		625
	CashClearingSystem <CshClrSys>	[0..1]	±		625
	ExposureType <XpsrTp>	[0..1]	±		626
	MarketClientSide <MktClntSd>	[0..1]	±		626
	NettingEligibility <NetgElgbly>	[0..1]	±		626
	Registration <Regn>	[0..1]	±		626
	RepurchaseType <RpTp>	[0..1]	±		627
	LegalRestrictions <LglRstrctns>	[0..1]	±		627
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		627
	SettlingCapacity <SttlgCpcty>	[0..1]	±		627
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		628
	TaxCapacity <TaxCpcty>	[0..1]	±		628
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		628
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		629
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		629
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		629
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		629
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		630

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.

20.4.8.1 Priority <Prty>*Presence:* [0..1]*Definition:* Specifies whether the transaction was executed with a high priority.**Priority <Prty>** contains one of the following elements (see "[PriorityNumeric4Choice](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1451
Or}	Proprietary <Prtry>	[1..1]	±		1451

20.4.8.2 SecuritiesTransactionType <SctiesTxTp>*Presence:* [1..1]*Definition:* Identifies the type of securities transaction.**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "[SecuritiesTransactionType43Choice](#)" on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1399
Or}	Proprietary <Prtry>	[1..1]	±		1402

20.4.8.3 SettlementTransactionCondition <SttlmTxCond>*Presence:* [0..*]*Definition:* Conditions under which the order/trade was to be settled.**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "[SettlementTransactionCondition34Choice](#)" on page 1382 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1382
Or}	Proprietary <Prtry>	[1..1]	±		1384

20.4.8.4 PartialSettlementIndicator <PrtlSttlmInd>*Presence:* [0..1]*Definition:* Specifies whether partial settlement was allowed.*Datatype:* "[SettlementTransactionCondition5Code](#)" on page 1973

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).

20.4.8.5 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there was change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see "[BeneficialOwnership4Choice](#)" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1458
Or}	Proprietary <Prtry>	[1..1]	±		1459

20.4.8.6 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 "[BlockTrade4Choice](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1450
Or}	Proprietary <Prtry>	[1..1]	±		1450

20.4.8.7 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see "[CentralCounterPartyEligibility4Choice](#)" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1449
Or}	Proprietary <Prtry>	[1..1]	±		1449

20.4.8.8 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see "CashSettlementSystem4Choice" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

20.4.8.9 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area/type of trade having caused the collateral movement.

ExposureType <XpsrTp> contains one of the following elements (see "ExposureType16Choice" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1447
Or}	Proprietary <Prtry>	[1..1]	±		1449

20.4.8.10 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction was for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see "MarketClientSide6Choice" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1371

20.4.8.11 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility4Choice" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

20.4.8.12 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration was to occur upon receipt.

Registration <Regn> contains one of the following elements (see "[Registration9Choice](#)" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1458

20.4.8.13 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies the type of repurchase transaction.

RepurchaseType <RpTp> contains one of the following elements (see "[RepurchaseType22Choice](#)" on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1433
Or}	Proprietary <Prtry>	[1..1]	±		1434

20.4.8.14 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "[Restriction5Choice](#)" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1444
Or}	Proprietary <Prtry>	[1..1]	±		1444

20.4.8.15 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

20.4.8.16 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

20.4.8.17 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction was to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1443

20.4.8.18 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442

20.4.8.19 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

20.4.8.20 AutomaticBorrowing <AutomtcBrrwg>*Presence:* [0..1]*Definition:* Condition for automatic borrowing.**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "[AutomaticBorrowing6Choice](#)" on page 1440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1440
Or}	Proprietary <Prtry>	[1..1]	±		1440

20.4.8.21 LetterOfGuarantee <LtrOfGrnt>*Presence:* [0..1]*Definition:* Specifies whether physical settlement was executed using a letter of guarantee or if the physical certificates were used.**LetterOfGuarantee <LtrOfGrnt>** contains one of the following elements (see "[LetterOfGuarantee4Choice](#)" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1439
Or}	Proprietary <Prtry>	[1..1]	±		1439

20.4.8.22 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 1993):

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

20.4.8.23 SecuritiesSubBalanceType <SctiesSubBalTp>*Presence:* [0..1]*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

SecuritiesSubBalanceType <SctiesSubBalTp> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

20.4.8.24 CashSubBalanceType <CshSubBalTp>

Presence: [0..1]

Definition: Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

CashSubBalanceType <CshSubBalTp> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

20.4.9 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

Presence: [0..1]

Definition: Settlement standing instruction database to be used to derive the settlement parties involved in the transaction.

Impacted by: C54 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following elements (see "StandingSettlementInstruction16" on page 1611 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStglInstrDB>	[1..1]	±		1611
	Counterparty <CtrPty>	[1..1]	±		1611
	Vendor <Vndr>	[0..1]	±		1612
	OtherDeliveringSettlementParties <OthrDlrgSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	1612
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	1614

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 <DlrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C9 "BookTransferGuideline", C17 "DepositoryGuideline", C33 "Party2PresenceRule", C34 "Party3PresenceRule", C35 "Party4PresenceRule", C36 "Party5PresenceRule", C47 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties76" on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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"](#), [C17 "DepositoryGuideline"](#), [C33 "Party2PresenceRule"](#), [C34 "Party3PresenceRule"](#), [C35 "Party4PresenceRule"](#), [C36 "Party5PresenceRule"](#), [C47 "SettlementChainGuideline"](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see ["SettlementParties76"](#) on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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 "[CashParties36](#)" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1479
	DebtorAgent <DbtrAgt>	[0..1]	±		1480
	Creditor <Cdtr>	[0..1]	±		1480
	CreditorAgent <CdtrAgt>	[0..1]	±		1481
	Intermediary <Intrmy>	[0..1]	±		1481

20.4.13 SettledAmount <SttldAmt>

Presence: [0..1]

Definition: Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

SettledAmount <SttldAmt> contains the following elements (see "AmountAndDirection94" on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1219
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1219
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1219
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1220
	Amount <Amt>	[1..1]	Amount	C1, C10	1220
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1220
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1220
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1221
	ValueDate <ValDt>	[0..1]	±		1221

20.4.14 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts40" on page 1234 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1235
	ChargesFees <ChrgsFees>	[0..1]	±		1236
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1236
	TradeAmount <TradAmt>	[0..1]	±		1236
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1237
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1237
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1237
	LocalTax <LclTax>	[0..1]	±		1238
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1238
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1238
	Margin <Mrgn>	[0..1]	±		1239
	Other <Othr>	[0..1]	±		1239
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1239
	ShippingAmount <ShppgAmt>	[0..1]	±		1240
	SpecialConcession <SpclCncssn>	[0..1]	±		1240
	StampDuty <StrmpDty>	[0..1]	±		1240
	StockExchangeTax <StockXchgTax>	[0..1]	±		1241
	TransferTax <TrfTax>	[0..1]	±		1241
	TransactionTax <TxTax>	[0..1]	±		1241
	ValueAddedTax <ValAddedTax>	[0..1]	±		1242
	WithholdingTax <WhldgTax>	[0..1]	±		1242
	NetGainLoss <NetGnLoss>	[0..1]	±		1242
	ConsumptionTax <CsmptnTax>	[0..1]	±		1243
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1243
	BookValue <BookVal>	[0..1]	±		1243
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1244
	ResearchFee <RsrchFee>	[0..1]	±		1244

20.4.15 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C23 "InvestorCountryCodeRule", C39 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following elements (see "OtherParties33" on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1477
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1477
	StockExchange <StockXchg>	[0..1]	±		1477
	TradeRegulator <TradRgltr>	[0..1]	±		1478
	TripartyAgent <TrptyAgt>	[0..1]	±		1478
	Broker <Brkr>	[0..1]	±		1479

Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

20.4.16 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Information for registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		638
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		639
	RegistrarAccount <RegarAcct>	[0..1]	Text		639
	CertificateNumber <CertNb>	[0..*]	±	C26	639

20.4.16.1 CertificationIdentification <CertfctnId>

Presence: [0..1]

Definition: Identification assigned to a deposit.

Datatype: "Max35Text" on page 1997

20.4.16.2 CertificationDateTime <CertfctnDtTm>*Presence:* [0..1]*Definition:* Date/time at which the certificates in the deposit were validated by the agent.**CertificationDateTime <CertfctnDtTm>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

20.4.16.3 RegistrarAccount <RegarAcct>*Presence:* [0..1]*Definition:* Account at the registrar where financial instruments are registered.*Datatype:* ["Max35Text"](#) on page 1997**20.4.16.4 CertificateNumber <CertNb>***Presence:* [0..*]*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.*Impacted by:* [C26 "ISO8532AndIssuerSchemeNameRule"](#)**CertificateNumber <CertNb>** contains the following elements (see ["SecuritiesCertificate4"](#) on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1437
	Issuer <Issr>	[0..1]	Text		1438
	SchemeName <SchmeNm>	[0..1]	Text		1438

Constraints

- ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

20.4.17 SupplementaryData <SplmtryData>*Presence:* [0..*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.*Impacted by:* [C49 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.026.001.09**

SecuritiesSettlementTransactionReversalAdviceV09

21.1 **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 SecuritiesSettlementTransactionReversalAdviceV09 MessageDefinition is composed of 17 MessageBuildingBlocks:

- A. TransactionIdentificationDetails
Provides transaction type and identification information.
- B. ConfirmationReference
Reference to the unambiguous identification of the confirmation as per the account servicer.
- 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

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.

21.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesSttlmTxRvslAdv>	[1..1]		C10, C15, C39, C43, C44	
	TransactionIdentificationDetails <TxIdDtls>	[1..1]		C28	651
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		652
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		652
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		652
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		652
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		653
	Payment <Pmt>	[1..1]	CodeSet		653
	CommonIdentification <CmonId>	[0..1]	Text		653
	PoolIdentification <PoolId>	[0..1]	Text		653
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		653
	ConfirmationReference <ConfRef>	[1..1]			654
	Identification <Id>	[1..1]	Text		654
	AdditionalParameters <AddtlParams>	[0..1]			654
	PreConfirmation <PreConf>	[0..1]	CodeSet		654
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		655
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		655
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		655
	TradeDetails <TradDtls>	[1..1]		C3, C22, C37, C49, C48	655
	TradeIdentification <TradId>	[0..*]	Text		657
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		657
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		657
	PlaceOfClearing <PlcOfClr>	[0..1]	±		657
	TradeDate <TradDt>	[0..1]	±		657
	SettlementDate <SttlmDt>	[0..1]	±		658

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		658
	DealPrice <DealPric>	[0..1]	±		658
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C29	659
	OpeningClosing <OpngClsg>	[0..1]	±		659
	Reporting <Rptg>	[0..*]	±		659
	TradeTransactionCondition <TradTxCond>	[0..*]	±		660
	InvestorCapacity <InvstrCpcty>	[0..1]	±		660
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		660
	TypeOfPrice <TpOfPric>	[0..1]	±		660
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		661
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		661
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C18, C19, C24, C25, C30	661
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C36	662
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]		C16, C31, C41, C42	665
	SettledQuantity <SttldQty>	[1..1]	±		666
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		666
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		667
	PreviouslySettledAmount <PrevsllySttldAmt>	[0..1]	±		667
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		667
	DenominationChoice <DnmtnChc>	[0..1]	Text		667
	AccountOwner <AcctOwnr>	[0..1]	±		667
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		668
	CashAccount <CshAcct>	[0..1]	±		668
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		668
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C40	669
	SettlementParameters <SttlmParams>	[1..1]	±	C11, C46	669
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C50	671

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C9, C17, C32, C33, C34, C35, C45	671
	ReceivingSettlementParties <RcvvgSttlmPties>	[0..1]	±	C9, C17, C32, C33, C34, C35, C45	673
	CashParties <CshPties>	[0..1]			675
	Debtor <Dbtr>	[0..1]	±		675
	DebtorAgent <DbtrAgt>	[0..1]	±		676
	Creditor <Cdtr>	[0..1]	±		676
	CreditorAgent <CdtrAgt>	[0..1]	±		677
	SettledAmount <SttldAmt>	[0..1]	±		677
	OtherAmounts <OthrAmts>	[0..1]	±		678
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C23, C38	679
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			679
	CertificationIdentification <CertfctnId>	[0..1]	Text		679
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		680
	RegistrarAccount <RegarAcct>	[0..1]	Text		680
	CertificateNumber <CertNb>	[0..*]	±	C26	680
	SupplementaryData <SplmtryData>	[0..*]	±	C47	680

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 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 DeliveringDepositoryAndParty1Rule

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Receive'

And /StandingSettlementInstructionDetails is absent

Following Must be True

/DeliveringSettlementParties/Depository Must be present

And /DeliveringSettlementParties/Party1 Must be present

This constraint is defined at the MessageDefinition level.

C16 DenominationRule

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C17 DepositoryGuideline

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C18 DescriptionPresenceRule

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

C19 DescriptionUsageRule

Description must be used alone as the last resort.

C20 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C21 IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C22 InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C23 InvestorCountryCodeRule

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C24 ISINGuideline

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

C25 ISINPresenceRule

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

C26 ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C27 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C28 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C29 NumberRule

If Number is negative, then Sign must be present.

C30 OtherIdentificationPresenceRule

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

C31 PartialSettlementGuideline

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on www.smpg.info.

C32 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C33 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C34 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C35 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C36 PlaceOfListingRule

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

C37 PlaceOfTradeRule

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

C38 QualifiedForeignIntermediaryRule

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C39 ReceivingDepositoryAndParty1Rule

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

On Condition

 /TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

And /StandingSettlementInstructionDetails is absent

Following Must be True

 /ReceivingSettlementParties/Depository Must be present

And /ReceivingSettlementParties/Party1 Must be present

This constraint is defined at the MessageDefinition level.

C40 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C41 SafekeepingPlaceGuideline

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.

- **SafekeepingPlaceType/SharesHeldAtLoadCustodian:** applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of **SafekeepingPlace** means that:

- The **SafekeepingPlace** information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The **SafekeepingPlace** is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C42 SafekeepingPlaceRule

The **SafekeepingPlace** functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C43 SellerSSIRule

If standing settlement instruction applies and the instruction is a receipt, then **Seller** must be present.

```
On Condition
  /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Receive'
And /StandingSettlementInstructionDetails is present
Following Must be True
  /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

This constraint is defined at the MessageDefinition level.

C44 SettledAmountRule

If the instruction is against payment, then **SettledAmount** must be present.

```
On Condition
  /TransactionIdentificationDetails/Payment is equal to value
'AgainstPaymentSettlement'
Following Must be True
  /SettledAmount Must be present
```

This constraint is defined at the MessageDefinition level.

C45 SettlementChainGuideline

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C46 SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C47 SupplementaryDataRule

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

C48 TradeDateGuideline

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

C49 TradeDateTimeUTCRule

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C50 VendorPresenceRule

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

21.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

21.4.1 TransactionIdentificationDetails <TxIdDtIs>

Presence: [1..1]

Definition: Provides transaction type and identification information.

Impacted by: C28 "NoAccountOwnerTransactionIdentificationRule"

TransactionIdentificationDetails <TxIdDtls> contains the following
SettlementTypeAndIdentification19 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		652
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		652
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		652
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		652
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		653
	Payment <Pmt>	[1..1]	CodeSet		653
	CommonIdentification <CmonId>	[0..1]	Text		653
	PoolIdentification <PoolId>	[0..1]	Text		653
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		653

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

21.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 1997

21.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

21.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

21.4.1.4 ProcessorTransactionIdentification <PrcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: "Max35Text" on page 1997

21.4.1.5 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 1919

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.

21.4.1.6 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1867

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).

21.4.1.7 CommonIdentification <Cmonld>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

21.4.1.8 PoolIdentification <Poolld>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1997

21.4.1.9 CorporateActionEventIdentification <CorpActnEvtld>

Presence: [0..1]

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

Datatype: "Max35Text" on page 1997

21.4.2 ConfirmationReference <ConfRef>

Presence: [1..1]

Definition: Reference to the unambiguous identification of the confirmation as per the account servicer.

ConfirmationReference <ConfRef> contains the following **Identification14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		654

21.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique identifier of a document, message or transaction.

Datatype: "Max35Text" on page 1997

21.4.3 AdditionalParameters <AddtlParams>

Presence: [0..1]

Definition: Additional parameters for the transaction.

AdditionalParameters <AddtlParams> contains the following **AdditionalParameters30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		654
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		655
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		655
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		655

21.4.3.1 PreConfirmation <PreConf>

Presence: [0..1]

Definition: Specifies whether there exists a pre-confirmation.

Datatype: "PreConfirmation1Code" on page 1917

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.

21.4.3.2 PartialSettlement <PrtlSttlm>*Presence:* [0..1]*Definition:* Specifies partial settlement information.*Datatype:* "PartialSettlement2Code" on page 1894

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.

21.4.3.3 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxld>*Presence:* [0..1]*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.*Datatype:* "Max35Text" on page 1997**21.4.3.4 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxld>***Presence:* [0..1]*Definition:* Unique reference identifying the triparty collateral management transaction from the client's point of view.*Datatype:* "Max35Text" on page 1997**21.4.4 TradeDetails <TradDtls>***Presence:* [1..1]*Definition:* Details of the trade.*Impacted by:* C3 "AdditionalDetailsRule", C22 "InvestorCapacityRule", C37 "PlaceOfTradeRule", C49 "TradeDateTimeUTCRule", C48 "TradeDateGuideline"

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails118** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		657
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		657
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		657
	PlaceOfClearing <PlcOfClr>	[0..1]	±		657
	TradeDate <TradDt>	[0..1]	±		657
	SettlementDate <SttlmDt>	[0..1]	±		658
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		658
	DealPrice <DealPric>	[0..1]	±		658
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C29	659
	OpeningClosing <OpngClsg>	[0..1]	±		659
	Reporting <Rptg>	[0..*]	±		659
	TradeTransactionCondition <TradTxCond>	[0..*]	±		660
	InvestorCapacity <InvstrCpcty>	[0..1]	±		660
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		660
	TypeOfPrice <TpOfPric>	[0..1]	±		660
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		661
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		661

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.

21.4.4.1 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: "Max52Text" on page 1997

21.4.4.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

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

Datatype: "Max35Text" on page 1997

21.4.4.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

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

PlaceOfTrade <PlcOfTrad> contains the following elements (see "PlaceOfTradeIdentification1" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1373
	LEI <LEI>	[0..1]	IdentifierSet		1374

21.4.4.4 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 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1293
	LEI <LEI>	[0..1]	IdentifierSet		1293

21.4.4.5 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 "[TradeDate8Choice](#)" on page 1298 for details)

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

21.4.4.6 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 "[SettlementDate17Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1298
Or}	DateCode <DtCd>	[1..1]	±		1298

21.4.4.7 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 "[SettlementDate18Choice](#)" on page 1297 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1297
Or}	DateCode <DtCd>	[1..1]	±		1297

21.4.4.8 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 "Price10" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1547
{Or	Yielded <Yldd>	[1..1]	Indicator		1547
Or}	ValueType <ValTp>	[1..1]	CodeSet		1547
	Value <Val>	[1..1]	±		1548

21.4.4.9 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 1994

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

21.4.4.10 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 "OpeningClosing3Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1456

21.4.4.11 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 "Reporting6Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1455

21.4.4.12 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 "[TradeTransactionCondition5Choice](#)" on page 1847 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1847
Or}	Proprietary <Prtry>	[1..1]	±		1848

21.4.4.13 InvestorCapacity <InvstrCpcty>*Presence:* [0..1]*Definition:* Specifies the role of the investor in the transaction.**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "[InvestorCapacity4Choice](#)" on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	±		1454

21.4.4.14 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 "[TradeOriginator3Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1453
Or}	Proprietary <Prtry>	[1..1]	±		1453

21.4.4.15 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 "[TypeOfPrice29Choice](#)" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1546
Or}	Proprietary <Prtry>	[1..1]	±		1546

21.4.4.16 FXAdditionalDetails <FxAddtIDtls>*Presence:* [0..1]*Definition:* Provides additional details pertaining to foreign exchange instructions.*Datatype:* "Max350Text" on page 1997**21.4.4.17 SettlementInstructionProcessingAdditionalDetails
<SttlmInstrPrcgAddtIDtls>***Presence:* [0..1]*Definition:* Provides additional settlement processing information which cannot be included within the structured fields of the message.*Datatype:* "Max350Text" on page 1997**21.4.5 FinancialInstrumentIdentification <FinInstrmId>***Presence:* [1..1]*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.*Impacted by:* C18 "DescriptionPresenceRule", C19 "DescriptionUsageRule", C24 "ISINGuideline", C25 "ISINPresenceRule", C30 "OtherIdentificationPresenceRule"**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints• **DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or /OtherIdentification[*] Must be present

• **DescriptionUsageRule**

Description must be used alone as the last resort.

• **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

21.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C4 "AdditionalDetailsRule", C36 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes91" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1330
	DayCountBasis <DayCntBsis>	[0..1]	±		1330
	RegistrationForm <RegnForm>	[0..1]			1330
{Or	Code <Cd>	[1..1]	CodeSet		1330
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentFrequency <PmtFrqcy>	[0..1]			1331
{Or	Code <Cd>	[1..1]	CodeSet		1331
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentStatus <PmtSts>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1332
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333
	ClassificationType <ClssfctnTp>	[0..1]	±		1333
	OptionStyle <OptnStyle>	[0..1]	±		1334
	OptionType <OptnTp>	[0..1]			1334
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1335
	CouponDate <CpnDt>	[0..1]	Date		1335
	ExpiryDate <XpryDt>	[0..1]	Date		1335
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1335
	MaturityDate <MtrtyDt>	[0..1]	Date		1335
	IssueDate <IssdDt>	[0..1]	Date		1336
	NextCallableDate <NxtClblDt>	[0..1]	Date		1336
	PutableDate <PutblDt>	[0..1]	Date		1336
	DatedDate <DtdDt>	[0..1]	Date		1336
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1336
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1336

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1336
	NextFactor <NxtFctr>	[0..1]	Rate		1336
	InterestRate <IntrstRate>	[0..1]	Rate		1337
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1337
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1337
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1337
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1337
{Or	Short <Shrt>	[1..1]	Text		1337
Or}	Long <Lng>	[1..1]	±		1337
	PoolNumber <PoolNb>	[0..1]	±		1338
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1338
	CallableIndicator <ClblInd>	[0..1]	Indicator		1338
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1338
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1339
	ExercisePrice <ExrcPric>	[0..1]	±		1339
	SubscriptionPrice <SbcptPric>	[0..1]	±		1339
	ConversionPrice <ConvsvPric>	[0..1]	±		1339
	StrikePrice <StrkPric>	[0..1]	±		1340
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1340
	ContractSize <CtrctSz>	[0..1]	±		1340
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1340
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1342

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.

21.4.7 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C16 "DenominationRule", C31 "PartialSettlementGuideline", C41 "SafekeepingPlaceGuideline", C42 "SafekeepingPlaceRule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following **QuantityAndAccount77** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		666
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		666
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		667
	PreviouslySettledAmount <PrevsllySttldAmt>	[0..1]	±		667
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		667
	DenominationChoice <DnmtnChc>	[0..1]	Text		667
	AccountOwner <AcctOwnr>	[0..1]	±		667
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		668
	CashAccount <CshAcct>	[0..1]	±		668
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		668
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C40	669

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/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.

21.4.7.1 SettledQuantity <SttldQty>

Presence: [1..1]

Definition: Quantity of financial instrument effectively settled.

SettledQuantity <SttldQty> contains one of the following elements (see "[Quantity6Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

21.4.7.2 PreviouslySettledQuantity <PrevsllySttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument previously settled.

PreviouslySettledQuantity <PrevsllySttldQty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

21.4.7.3 RemainingToBeSettledQuantity <RmngToBeSttldQty>*Presence:* [0..1]*Definition:* Quantity of financial instrument remaining to be settled.**RemainingToBeSettledQuantity <RmngToBeSttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

21.4.7.4 PreviouslySettledAmount <PrevsllySttldAmt>*Presence:* [0..1]*Definition:* Amount of money previously settled.**PreviouslySettledAmount <PrevsllySttldAmt>** contains the following elements (see "AmountAndDirection52" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1257
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1257

21.4.7.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>*Presence:* [0..1]*Definition:* Amount of money remaining to be settled.**RemainingToBeSettledAmount <RmngToBeSttldAmt>** contains the following elements (see "AmountAndDirection52" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1257
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1257

21.4.7.6 DenominationChoice <DnmtnChc>*Presence:* [0..1]*Definition:* Denomination of the security to be received or delivered.*Datatype:* "Max210Text" on page 1996**21.4.7.7 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

21.4.7.8 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

21.4.7.9 CashAccount <CshAcct>

Presence: [0..1]

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

CashAccount <CshAcct> contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

21.4.7.10 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

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

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown47](#)" on page 1574 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1574
	LotQuantity <LotQty>	[0..1]	±		1574
	SecuritiesSubBalanceType <ScitiesSubBalTp>	[0..1]	±		1574
	LotDateTime <LotDtTm>	[0..1]	±		1575
	LotPrice <LotPric>	[0..1]	±		1575
	TypeOfPrice <TpOfPric>	[0..1]	±		1575

21.4.7.11 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

Impacted by: [C40 "SafekeepingPlaceFormatOrLEIRule"](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

21.4.8 SettlementParameters <SttlmParams>

Presence: [1..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C11 "CashClearingSystemRule"](#), [C46 "SettlementDetailsRule"](#)

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails163" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prt>	[0..1]	±		1585
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1585
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1585
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1585
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1586
	BlockTrade <BlckTrad>	[0..1]	±		1586
	CCPEligibility <CCPElgbly>	[0..1]	±		1586
	CashClearingSystem <CshClrSys>	[0..1]	±		1587
	ExposureType <XpsrTp>	[0..1]	±		1587
	MarketClientSide <MktClntSd>	[0..1]	±		1587
	NettingEligibility <NetgElgbly>	[0..1]	±		1587
	Registration <Regn>	[0..1]	±		1588
	RepurchaseType <RpTp>	[0..1]	±		1588
	LegalRestrictions <LglRstrctns>	[0..1]	±		1588
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1588
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1589
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1589
	TaxCapacity <TaxCpcty>	[0..1]	±		1589
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1589
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1590
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1590
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1590
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1590
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1591

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.

21.4.9 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C50 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following elements (see "StandingSettlementInstruction16" on page 1611 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1611
	Counterparty <CtrPty>	[1..1]	±		1611
	Vendor <Vndr>	[0..1]	±		1612
	OtherDeliveringSettlementParties <OthrDlrgSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	1612
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	1614

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

21.4.10 DeliveringSettlementParties <DlrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C9 "BookTransferGuideline", C17 "DepositoryGuideline", C32 "Party2PresenceRule", C33 "Party3PresenceRule", C34 "Party4PresenceRule", C35 "Party5PresenceRule", C45 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties76" on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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.

21.4.11 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C9 "BookTransferGuideline"](#), [C17 "DepositoryGuideline"](#), [C32 "Party2PresenceRule"](#), [C33 "Party3PresenceRule"](#), [C34 "Party4PresenceRule"](#), [C35 "Party5PresenceRule"](#), [C45 "SettlementChainGuideline"](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see ["SettlementParties76"](#) on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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.

21.4.12 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following **CashParties35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		675
	DebtorAgent <DbtrAgt>	[0..1]	±		676
	Creditor <Cdtr>	[0..1]	±		676
	CreditorAgent <CdtrAgt>	[0..1]	±		677

21.4.12.1 Debtor <Dbtr>

Presence: [0..1]

Definition: Party that owes an amount of money to the (ultimate) creditor.

Debtor <Dbtr> contains the following elements (see "[PartyIdentificationAndAccount164](#)" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1488
	LEI <LEI>	[0..1]	IdentifierSet		1488
	AlternateIdentification <AltrId>	[0..1]	±		1488
	CashAccount <CshAcct>	[0..1]	±		1489
	ChargesAccount <ChrgsAcct>	[0..1]	±		1489
	CommissionAccount <ComssnAcct>	[0..1]	±		1489
	TaxAccount <TaxAcct>	[0..1]	±		1489
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1490

21.4.12.2 DebtorAgent <DbtrAgt>*Presence:* [0..1]*Definition:* Financial institution servicing an account for the debtor.**DebtorAgent <DbtrAgt>** contains the following elements (see "[PartyIdentificationAndAccount171](#)" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1506
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1506
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1507
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1507
	LEI <LEI>	[0..1]	IdentifierSet		1507
	AlternateIdentification <AltrnId>	[0..1]	±		1507
	CashAccount <CshAcct>	[0..1]	±		1508
	ChargesAccount <ChrgsAcct>	[0..1]	±		1508
	CommissionAccount <ComssnAcct>	[0..1]	±		1508
	TaxAccount <TaxAcct>	[0..1]	±		1508
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1509

21.4.12.3 Creditor <Cdtr>*Presence:* [0..1]*Definition:* Party to which an amount of money is due.**Creditor <Cdtr>** contains the following elements (see "[PartyIdentificationAndAccount164](#)" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1488
	LEI <LEI>	[0..1]	IdentifierSet		1488
	AlternateIdentification <AltrnId>	[0..1]	±		1488
	CashAccount <CshAcct>	[0..1]	±		1489
	ChargesAccount <ChrgsAcct>	[0..1]	±		1489
	CommissionAccount <ComssnAcct>	[0..1]	±		1489
	TaxAccount <TaxAcct>	[0..1]	±		1489
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1490

21.4.12.4 CreditorAgent <CdtrAgt>*Presence:* [0..1]*Definition:* Financial institution servicing an account for the creditor.**CreditorAgent <CdtrAgt>** contains the following elements (see "[PartyIdentificationAndAccount171](#)" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1506
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1506
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1507
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1507
	LEI <LEI>	[0..1]	IdentifierSet		1507
	AlternateIdentification <AltrnId>	[0..1]	±		1507
	CashAccount <CshAcct>	[0..1]	±		1508
	ChargesAccount <ChrgsAcct>	[0..1]	±		1508
	CommissionAccount <ComssnAcct>	[0..1]	±		1508
	TaxAccount <TaxAcct>	[0..1]	±		1508
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1509

21.4.13 SettledAmount <SttldAmt>*Presence:* [0..1]*Definition:* Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.**SettledAmount <SttldAmt>** contains the following elements (see "[AmountAndDirection94](#)" on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1219
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1219
	BrokerageAmountIndicator <BrkrgeAmtInd>	[0..1]	Indicator		1219
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1220
	Amount <Amt>	[1..1]	Amount	C1, C10	1220
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1220
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1220
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1221
	ValueDate <ValDt>	[0..1]	±		1221

21.4.14 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see ["OtherAmounts40"](#) on page 1234 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1235
	ChargesFees <ChrgsFees>	[0..1]	±		1236
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1236
	TradeAmount <TradAmt>	[0..1]	±		1236
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1237
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1237
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1237
	LocalTax <LclTax>	[0..1]	±		1238
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1238
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1238
	Margin <Mrgn>	[0..1]	±		1239
	Other <Othr>	[0..1]	±		1239
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1239
	ShippingAmount <ShppgAmt>	[0..1]	±		1240
	SpecialConcession <SpclCncssn>	[0..1]	±		1240
	StampDuty <StmpDty>	[0..1]	±		1240
	StockExchangeTax <StockXchgTax>	[0..1]	±		1241
	TransferTax <TrfTax>	[0..1]	±		1241
	TransactionTax <TxTax>	[0..1]	±		1241
	ValueAddedTax <ValAddedTax>	[0..1]	±		1242
	WithholdingTax <WhldgTax>	[0..1]	±		1242
	NetGainLoss <NetGnLoss>	[0..1]	±		1242
	ConsumptionTax <CsmptnTax>	[0..1]	±		1243
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1243
	BookValue <BookVal>	[0..1]	±		1243
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1244
	ResearchFee <RsrchFee>	[0..1]	±		1244

21.4.15 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C23 "InvestorCountryCodeRule", C38 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following elements (see "OtherParties33" on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1477
	QualifiedForeignIntermediary <QlfdFrqnIntrmy>	[0..1]	±		1477
	StockExchange <StockXchg>	[0..1]	±		1477
	TradeRegulator <TradRgltr>	[0..1]	±		1478
	TripartyAgent <TrptyAgt>	[0..1]	±		1478
	Broker <Brkr>	[0..1]	±		1479

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.

21.4.16 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Information for registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		679
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		680
	RegistrarAccount <RegarAcct>	[0..1]	Text		680
	CertificateNumber <CertNb>	[0..*]	±	C26	680

21.4.16.1 CertificationIdentification <CertfctnId>

Presence: [0..1]

Definition: Identification assigned to a deposit.

Datatype: "Max35Text" on page 1997

21.4.16.2 CertificationDateTime <CertfctnDtTm>

Presence: [0..1]

Definition: Date/time at which the certificates in the deposit were validated by the agent.

CertificationDateTime <CertfctnDtTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

21.4.16.3 RegistrarAccount <RegarAcct>

Presence: [0..1]

Definition: Account at the registrar where financial instruments are registered.

Datatype: "Max35Text" on page 1997

21.4.16.4 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Impacted by: C26 "ISO8532AndIssuerSchemeNameRule"

CertificateNumber <CertNb> contains the following elements (see "SecuritiesCertificate4" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1437
	Issuer <Issr>	[0..1]	Text		1438
	SchemeName <SchmeNm>	[0..1]	Text		1438

Constraints

- ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

21.4.17 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C47 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.027.001.06** **SecuritiesTransactionCancellationRequestStatusAdviceV06**

22.1 **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 SecuritiesTransactionCancellationRequestStatusAdviceV06 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.

22.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesTxCxlReqStsAdv>	[1..1]		C18	
	CancellationRequestReference <CxlReqRef>	[1..1]			685
	Identification <Id>	[1..1]	Text		686
	TransactionIdentification <TxId>	[0..1]		C12	686
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		686
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		686
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		686
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	±		687
	ProcessingStatus <PrcgSts>	[1..1]	±		687
	TransactionDetails <TxDtls>	[0..1]			689
	AccountOwner <AcctOwnr>	[0..1]	±		689
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		689
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C13	690
	SettlementQuantity <SttlmQty>	[1..1]	±		691
	SettlementAmount <SttlmAmt>	[0..1]	±		691
	TradeDate <TradDt>	[0..1]	±		691
	SettlementDate <SttlmDt>	[1..1]	±		692
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C14, C15, C16, C17	692
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C14, C15, C16, C17	693
	Investor <Invstr>	[0..1]	±		694
	SupplementaryData <SplmtryData>	[0..*]	±	C20	694

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 **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 **Country**

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

C6 **CurrencyAmount**

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

Note: The decimal separator is a dot.

C7 **CurrencyAmount**

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

Note: The decimal separator is a dot.

C8 **DescriptionPresenceRule**

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

C9 **DescriptionUsageRule**

Description must be used alone as the last resort.

C10 **ISINGuideline**

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

C11 **ISINPresenceRule**

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

C12 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C13 OtherIdentificationPresenceRule

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

C14 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C15 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C16 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C17 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C18 SecuritiesMarketPracticeGroupGuideline

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

These market practices are available on www.smpg.info.

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.

22.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

22.4.1 CancellationRequestReference <CxlReqRef>

Presence: [1..1]

Definition: Reference to the unambiguous identification of the cancellation request as per the account owner.

CancellationRequestReference <CxlReqRef> contains the following **Identification14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		686

22.4.1.1 Identification <Id>*Presence:* [1..1]*Definition:* Unique identifier of a document, message or transaction.*Datatype:* "Max35Text" on page 1997**22.4.2 TransactionIdentification <TxId>***Presence:* [0..1]*Definition:* Unambiguous identification of the transaction as known by the account servicer.*Impacted by:* C12 "NoAccountOwnerTransactionIdentificationRule"**TransactionIdentification <TxId>** contains the following **TransactionIdentifications30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		686
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		686
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		686
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	±		687

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

22.4.2.1 AccountServicerTransactionIdentification <AcctSvcrTxId>*Presence:* [0..1]*Definition:* Unambiguous identification of the transaction as known by the account servicer.*Datatype:* "Max35Text" on page 1997**22.4.2.2 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>***Presence:* [0..1]*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.*Datatype:* "Max35Text" on page 1997**22.4.2.3 ProcessorTransactionIdentification <PrctrTxId>***Presence:* [0..1]*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.*Datatype:* "Max35Text" on page 1997

22.4.2.4 AccountOwnerTransactionIdentification <AcctOwnrTxId>*Presence:* [1..1]*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).**AccountOwnerTransactionIdentification <AcctOwnrTxId>** contains one of the following elements (see "References44Choice" on page 1357 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OtherTransactionIdentification <OthrTxId>	[1..1]			1358
	MessageNumber <MsgNb>	[0..1]	±	C4	1358
	Identification <Id>	[1..1]	Text		1359
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>	[1..1]			1359
	TransactionIdentification <TxId>	[1..1]	Text		1359
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1359
	Payment <Pmt>	[1..1]	CodeSet		1360
Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]			1360
	TransactionIdentification <TxId>	[1..1]	Text		1360
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1360
	Payment <Pmt>	[1..1]	CodeSet		1361
Or}	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1361

22.4.3 ProcessingStatus <PrcgSts>*Presence:* [1..1]*Definition:* Provides details on the processing status of the request.

ProcessingStatus <PrcgSts> contains one of the following elements (see "ProcessingStatus54Choice" on page 1768 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1769
Or	Rejected <Rjctd>	[1..1]			1770
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1770
Or}	Reason <Rsn>	[1..*]			1770
	Code <Cd>	[1..1]			1771
{Or	Code <Cd>	[1..1]	CodeSet		1771
Or}	Proprietary <Prtry>	[1..1]	±		1771
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1772
Or	Repair <Rpr>	[1..1]			1772
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1772
Or}	Reason <Rsn>	[1..*]			1772
	Code <Cd>	[1..1]			1773
{Or	Code <Cd>	[1..1]	CodeSet		1773
Or}	Proprietary <Prtry>	[1..1]	±		1773
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1774
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1774
Or	Proprietary <Prtry>	[1..1]	±		1774
Or	Denied <Dnd>	[1..1]			1774
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1775
Or}	Reason <Rsn>	[1..*]			1775
	Code <Cd>	[1..1]			1775
{Or	Code <Cd>	[1..1]	CodeSet		1776
Or}	Proprietary <Prtry>	[1..1]	±		1776
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1776
Or}	Cancelled <Canc>	[1..1]			1776
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1777
Or}	Reason <Rsn>	[1..*]			1777
	Code <Cd>	[1..1]	±		1777
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1777

22.4.4 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtls> contains the following **TransactionDetails136** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwner <AcctOwnr>	[0..1]	±		689
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		689
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C13	690
	SettlementQuantity <SttlmQty>	[1..1]	±		691
	SettlementAmount <SttlmAmt>	[0..1]	±		691
	TradeDate <TradDt>	[0..1]	±		691
	SettlementDate <SttlmDt>	[1..1]	±		692
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C14, C15, C16, C17	692
	ReceivingSettlementParties <RcvGSttlmPties>	[0..1]	±	C14, C15, C16, C17	693
	Investor <Invstr>	[0..1]	±		694

22.4.4.1 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

22.4.4.2 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

22.4.4.3 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: [C8 "DescriptionPresenceRule"](#), [C9 "DescriptionUsageRule"](#), [C10 "ISINGuideline"](#), [C11 "ISINPresenceRule"](#), [C13 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "[SecurityIdentification19](#)" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

22.4.4.4 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "[Quantity6Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

22.4.4.5 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see "[AmountAndDirection51](#)" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1258
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1258
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1258

22.4.4.6 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 "[TradeDate8Choice](#)" on page 1298 for details)

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

22.4.4.7 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 "[SettlementDate19Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1295
Or}	DateCode <DtCd>	[1..1]	±		1296

22.4.4.8 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 "[SettlementParties78](#)" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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

22.4.4.9 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 "SettlementParties78" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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

22.4.4.10 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see "[PartyIdentification149](#)" on page 1515 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1515
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1515
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1516
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1516
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1516
	LEI <LEI>	[0..1]	IdentifierSet		1517

22.4.5 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.028.001.09** **SecuritiesSettlementTransactionAllegementN** **otificationV09**

23.1 **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 SecuritiesSettlementTransactionAllegementNotificationV09 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.

23.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmTxAlgmtNtfctn>	[1..1]		C13, C32, C35, C36, C42, C43	
	TransactionIdentification <TxId>	[1..1]	Text		707
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[1..1]			708
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		708
	Payment <Pmt>	[1..1]	CodeSet		708
	CommonIdentification <CmonId>	[0..1]	Text		708
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]			709
	Identification <Id>	[1..1]	Text		709
	TradeDetails <TradDtls>	[1..1]		C22, C31, C41	709
	TradeIdentification <TradId>	[0..*]	Text		710
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		710
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..*]	Text		710
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		710
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		710
	PlaceOfClearing <PlcOfClr>	[0..1]	±		711
	TradeDate <TradDt>	[0..1]	±		711
	SettlementDate <SttlmDt>	[1..1]	±		711
	DealPrice <DealPric>	[0..1]	±		712
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C24	712
	TradeTransactionCondition <TradTxCond>	[0..*]	±		712
	TypeOfPrice <TpOfPric>	[0..1]	±		712
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C16, C17, C20, C21, C25	713
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C30	714

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C14, C34	717
	SecuritiesFinancingDetails <SctiesFincgDtls>	[0..1]			717
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		718
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		718
	TerminationDate <TermntnDt>	[0..1]	±		718
	RateType <RateTp>	[0..1]	±		719
	LegalFramework <LglFrmwk>	[0..1]	±		719
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		719
	InterestPayment <IntrstPmt>	[0..1]	Indicator		719
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		720
	RepurchaseRate <RpRate>	[0..1]	±	C39	720
	TransactionCallDelay <TxCallDely>	[0..1]	Text		720
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		720
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		721
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		721
	SettlementParameters <SttlmParams>	[1..1]		C9, C38	721
	HoldIndicator <HldInd>	[0..1]	Indicator		722
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		722
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		723
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		723
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		723
	CashClearingSystem <CshClrSys>	[0..1]	±		724
	MarketClientSide <MktClntSd>	[0..1]	±		724
	Registration <Regn>	[0..1]	±		724
	RepurchaseType <RpTp>	[0..1]	±		724
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		725
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		725
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C8, C15, C26, C27, C28, C29, C37	725

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C8, C15, C26, C27, C28, C29, C37	727
	CashParties <CshPties>	[0..1]			728
	Debtor <Dbtr>	[0..1]	±		729
	DebtorAgent <DbtrAgt>	[0..1]	±		729
	Creditor <Cdtr>	[0..1]	±		730
	CreditorAgent <CdtrAgt>	[0..1]	±		730
	SettlementAmount <SttlmAmt>	[0..1]	±		731
	OtherAmounts <OthrAmts>	[0..1]			731
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		732
	ChargesFees <ChrgsFees>	[0..1]	±		732
	TradeAmount <TradAmt>	[0..1]	±		733
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		733
	LocalTax <LclTax>	[0..1]	±		733
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		733
	Other <Othr>	[0..1]	±		734
	StampDuty <StmpDty>	[0..1]	±		734
	TransactionTax <TxTax>	[0..1]	±		734
	WithholdingTax <WhldgTax>	[0..1]	±		735
	ConsumptionTax <CsmptnTax>	[0..1]	±		735
	OtherBusinessParties <OthrBizPties>	[0..1]		C19	735
	Investor <Invstr>	[0..1]	±		736
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		736
	StockExchange <StockXchg>	[0..1]	±		737
	TradeRegulator <TradRgltr>	[0..1]	±		737
	TripartyAgent <TrptyAgt>	[0..1]	±		737
	SupplementaryData <SplmtryData>	[0..*]	±	C40	737

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 **AdditionalDetailsRule**

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

C4 **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

C5 **AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C6 **AnyBIC**

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

C7 **BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

C8 **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

C9 **CashClearingSystemRule**

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

C10 Country

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

C11 CurrencyAmount

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

Note: The decimal separator is a dot.

C12 CurrencyAmount

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

Note: The decimal separator is a dot.

C13 DeliveringParty1Rule

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

/SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties Must be present

And /DeliveringSettlementParties/Party1 Must be present

This constraint is defined at the MessageDefinition level.

C14 DenominationRule

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C15 DepositoryGuideline

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C16 DescriptionPresenceRule

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

C17 DescriptionUsageRule

Description must be used alone as the last resort.

C18 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C19 InvestorCountryCodeRule

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C20 ISINGuideline

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

C21 ISINPresenceRule

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

C22 LateDeliveryDateRule

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C23 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C24 NumberRule

If Number is negative, then Sign must be present.

C25 OtherIdentificationPresenceRule

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

C26 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C27 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C28 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C29 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C30 PlaceOfListingRule

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

C31 PlaceOfTradeRule

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

C32 ReceivingParty1Rule

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

/SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties Must be present

And /ReceivingSettlementParties/Party1 Must be present

This constraint is defined at the MessageDefinition level.

C33 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C34 SafekeepingPlaceRule

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C35 SecuritiesMarketPracticeGroupGuideline

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

These market practices are available on www.smpg.info.

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.

23.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

23.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the instructing party.

Datatype: "Max35Text" on page 1997

23.4.2 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [1..1]*Definition:* Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following
SettlementTypeAndAdditionalParameters12 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		708
	Payment <Pmt>	[1..1]	CodeSet		708
	CommonIdentification <CmonId>	[0..1]	Text		708

23.4.2.1 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.*Datatype:* "ReceiveDelivery1Code" on page 1919

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.

23.4.2.2 Payment <Pmt>

Presence: [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1867

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).

23.4.2.3 CommonIdentification <CmonId>

Presence: [0..1]*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max35Text" on page 1997

23.4.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.**MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>** contains the following **Identification14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		709

23.4.3.1 Identification <Id>

Presence: [1..1]*Definition:* Unique identifier of a document, message or transaction.*Datatype:* "Max35Text" on page 1997

23.4.4 TradeDetails <TradDtls>

Presence: [1..1]*Definition:* Details of the trade.*Impacted by:* C22 "LateDeliveryDateRule", C31 "PlaceOfTradeRule", C41 "TradeDateTimeUTCRule"**TradeDetails <TradDtls>** contains the following **SecuritiesTradeDetails123** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		710
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		710
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..*]	Text		710
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		710
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		710
	PlaceOfClearing <PlcOfClr>	[0..1]	±		711
	TradeDate <TradDt>	[0..1]	±		711
	SettlementDate <SttlmDt>	[1..1]	±		711
	DealPrice <DealPric>	[0..1]	±		712
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C24	712
	TradeTransactionCondition <TradTxCond>	[0..*]	±		712
	TypeOfPrice <TpOfPric>	[0..1]	±		712

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.

23.4.4.1 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: "Max52Text" on page 1997

23.4.4.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

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

Datatype: "Max35Text" on page 1997

23.4.4.3 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [0..*]

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

Datatype: "Max35Text" on page 1997

23.4.4.4 ProcessorTransactionIdentification <PrcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: "Max35Text" on page 1997

23.4.4.5 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

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

PlaceOfTrade <PlcOfTrad> contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1373
	LEI <LEI>	[0..1]	IdentifierSet		1374

23.4.4.6 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 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1293
	LEI <LEI>	[0..1]	IdentifierSet		1293

23.4.4.7 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 "[TradeDate8Choice](#)" on page 1298 for details)

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

23.4.4.8 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 "[SettlementDate17Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1298
Or}	DateCode <DtCd>	[1..1]	±		1298

23.4.4.9 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 "Price10" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1547
{Or	Yielded <Yldd>	[1..1]	Indicator		1547
Or}	ValueType <ValTp>	[1..1]	CodeSet		1547
	Value <Val>	[1..1]	±		1548

23.4.4.10 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 1994**Constraints**

- **NumberRule**

If Number is negative, then Sign must be present.

23.4.4.11 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 "TradeTransactionCondition5Choice" on page 1847 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1847
Or}	Proprietary <Prtry>	[1..1]	±		1848

23.4.4.12 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 "TypeOfPrice29Choice" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1546
Or}	Proprietary <Prtry>	[1..1]	±		1546

23.4.5 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

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

Impacted by: C16 "DescriptionPresenceRule", C17 "DescriptionUsageRule", C20 "ISINGuideline", C21 "ISINPresenceRule", C25 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
```

```

Following Must be True
    /OtherIdentification[*] Must be present
Or    /Description Must be present
    
```

- **OtherIdentificationPresenceRule**

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

```

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

23.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C3 "AdditionalDetailsRule", C30 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes91" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1330
	DayCountBasis <DayCntBsis>	[0..1]	±		1330
	RegistrationForm <RegnForm>	[0..1]			1330
{Or	Code <Cd>	[1..1]	CodeSet		1330
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentFrequency <PmtFrqcy>	[0..1]			1331
{Or	Code <Cd>	[1..1]	CodeSet		1331
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentStatus <PmtSts>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1332
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333
	ClassificationType <ClssfctnTp>	[0..1]	±		1333
	OptionStyle <OptnStyle>	[0..1]	±		1334
	OptionType <OptnTp>	[0..1]			1334
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1335
	CouponDate <CpnDt>	[0..1]	Date		1335
	ExpiryDate <XpryDt>	[0..1]	Date		1335
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1335
	MaturityDate <MtrtyDt>	[0..1]	Date		1335
	IssueDate <IssdDt>	[0..1]	Date		1336
	NextCallableDate <NxtClblDt>	[0..1]	Date		1336
	PutableDate <PutblDt>	[0..1]	Date		1336
	DatedDate <DtdDt>	[0..1]	Date		1336
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1336
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1336

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1336
	NextFactor <NxtFctr>	[0..1]	Rate		1336
	InterestRate <IntrstRate>	[0..1]	Rate		1337
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1337
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1337
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1337
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1337
{Or	Short <Shrt>	[1..1]	Text		1337
Or}	Long <Lng>	[1..1]	±		1337
	PoolNumber <PoolNb>	[0..1]	±		1338
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1338
	CallableIndicator <ClblInd>	[0..1]	Indicator		1338
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1338
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1339
	ExercisePrice <ExrcPric>	[0..1]	±		1339
	SubscriptionPrice <SbcptPric>	[0..1]	±		1339
	ConversionPrice <ConvsvPric>	[0..1]	±		1339
	StrikePrice <StrkPric>	[0..1]	±		1340
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1340
	ContractSize <CtrctSz>	[0..1]	±		1340
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1340
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1342

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.

23.4.7 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C14 "DenominationRule", C34 "SafekeepingPlaceRule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see "QuantityAndAccount82" on page 1566 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1567
	DenominationChoice <DnmtnChc>	[0..1]	Text		1567
	AccountOwner <AcctOwnr>	[0..1]	±		1567
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1567
	CashAccount <CshAcct>	[0..1]	±		1568
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1568
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1568

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.

23.4.8 SecuritiesFinancingDetails <SctiesFincgDtls>

Presence: [0..1]

Definition: Details of the closing of the securities financing transaction.

SecuritiesFinancingDetails <SctiesFincgDtls> contains the following
SecuritiesFinancingTransactionDetails45 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		718
	ClosingLegIdentification <ClsLegId>	[0..1]	Text		718
	TerminationDate <TermntnDt>	[0..1]	±		718
	RateType <RateTp>	[0..1]	±		719
	LegalFramework <LglFrmwk>	[0..1]	±		719
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		719
	InterestPayment <IntrstPmt>	[0..1]	Indicator		719
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		720
	RepurchaseRate <RpRate>	[0..1]	±	C39	720
	TransactionCallDelay <TxCallDely>	[0..1]	Text		720
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		720
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		721
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		721

23.4.8.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>

Presence: [0..1]

Definition: Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

Datatype: "Max52Text" on page 1997

23.4.8.2 ClosingLegIdentification <ClsLegId>

Presence: [0..1]

Definition: Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

Datatype: "Max35Text" on page 1997

23.4.8.3 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Closing date/time or maturity date/time of the transaction.

TerminationDate <TermntnDt> contains one of the following elements (see "[TerminationDate6Choice](#)" on page 1296 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1296
Or}	Code <Cd>	[1..1]			1296
{Or	Code <Cd>	[1..1]	CodeSet		1297
Or}	Proprietary <Prtry>	[1..1]	±		1297

23.4.8.4 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see "[RateType35Choice](#)" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1579
Or}	Proprietary <Prtry>	[1..1]	±		1579

23.4.8.5 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see "[LegalFramework3Choice](#)" on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1459
Or}	Proprietary <Prtry>	[1..1]	±		1459

23.4.8.6 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

23.4.8.7 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

23.4.8.8 VariableRateSupport <VarblRateSpprt>

Presence: [0..1]

Definition: Index or support rate used together with the spread to calculate the repurchase rate.

VariableRateSupport <VarblRateSpprt> contains the following elements (see ["RateName1"](#) on page 1579 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1579
	RateName <RateNm>	[1..1]	Text		1580

23.4.8.9 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 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

23.4.8.10 TransactionCallDelay <TxCallDely>

Presence: [0..1]

Definition: Minimum number of days' notice a counterparty needs for terminating the transaction.

Datatype: ["Exact3NumericText"](#) on page 1995

23.4.8.11 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "AmountAndDirection21" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

23.4.8.12 TerminationTransactionAmount <TermntnTxAmt>

Presence: [0..1]

Definition: Total amount of money to be settled to terminate the transaction.

TerminationTransactionAmount <TermntnTxAmt> contains the following elements (see "AmountAndDirection21" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

23.4.8.13 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: "Max140Text" on page 1996

23.4.9 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 **SettlementDetails187** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		722
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		722
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		723
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		723
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		723
	CashClearingSystem <CshClrSys>	[0..1]	±		724
	MarketClientSide <MktClntSd>	[0..1]	±		724
	Registration <Regn>	[0..1]	±		724
	RepurchaseType <RpTp>	[0..1]	±		724
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		725
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		725

Constraints

- **CashClearingSystemRule**

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

23.4.9.1 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

23.4.9.2 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "SecuritiesTransactionType45Choice" on page 1414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1414
Or}	Proprietary <Prtry>	[1..1]	±		1416

23.4.9.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition35Choice" on page 1379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1379
Or}	Proprietary <Prtry>	[1..1]	±		1380

23.4.9.4 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 1973

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).

23.4.9.5 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see "BeneficialOwnership4Choice" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1458
Or}	Proprietary <Prtry>	[1..1]	±		1459

23.4.9.6 CashClearingSystem <CshClrSys>*Presence:* [0..1]*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

23.4.9.7 MarketClientSide <MktClntSd>*Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1371

23.4.9.8 Registration <Regn>*Presence:* [0..1]*Definition:* Specifies whether registration should occur upon receipt.**Registration <Regn>** contains one of the following elements (see "[Registration9Choice](#)" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1458

23.4.9.9 RepurchaseType <RpTp>*Presence:* [0..1]*Definition:* Specifies whether the rate is fixed, variable or a forfeit.**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType13Choice](#)" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1457
Or}	Proprietary <Prtry>	[1..1]	±		1457

23.4.9.10 SecuritiesRTGS <SctiesRTGS>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

23.4.9.11 StampDutyTaxBasis <StmpDtyTaxBsis>*Presence:* [0..1]*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

23.4.10 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 "[SettlementParties76](#)" on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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.

23.4.11 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C8 "BookTransferGuideline"](#), [C15 "DepositoryGuideline"](#), [C26 "Party2PresenceRule"](#), [C27 "Party3PresenceRule"](#), [C28 "Party4PresenceRule"](#), [C29 "Party5PresenceRule"](#), [C37 "SettlementChainGuideline"](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see ["SettlementParties76"](#) on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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.

23.4.12 CashParties <CshPties>

Presence: [0..1]

Definition: Specifies cash parties in the framework of a corporate action event.

CashParties <CshPties> contains the following **CashParties35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		729
	DebtorAgent <DbtrAgt>	[0..1]	±		729
	Creditor <Cdtr>	[0..1]	±		730
	CreditorAgent <CdtrAgt>	[0..1]	±		730

23.4.12.1 Debtor <Dbtr>*Presence:* [0..1]*Definition:* Party that owes an amount of money to the (ultimate) creditor.**Debtor <Dbtr>** contains the following elements (see "[PartyIdentificationAndAccount164](#)" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1488
	LEI <LEI>	[0..1]	IdentifierSet		1488
	AlternateIdentification <AltrnId>	[0..1]	±		1488
	CashAccount <CshAcct>	[0..1]	±		1489
	ChargesAccount <ChrgsAcct>	[0..1]	±		1489
	CommissionAccount <ComssnAcct>	[0..1]	±		1489
	TaxAccount <TaxAcct>	[0..1]	±		1489
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1490

23.4.12.2 DebtorAgent <DbtrAgt>*Presence:* [0..1]*Definition:* Financial institution servicing an account for the debtor.

DebtorAgent <DbtrAgt> contains the following elements (see "PartyIdentificationAndAccount171" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1506
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1506
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1507
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1507
	LEI <LEI>	[0..1]	IdentifierSet		1507
	AlternateIdentification <AltrnId>	[0..1]	±		1507
	CashAccount <CshAcct>	[0..1]	±		1508
	ChargesAccount <ChrgsAcct>	[0..1]	±		1508
	CommissionAccount <ComssnAcct>	[0..1]	±		1508
	TaxAccount <TaxAcct>	[0..1]	±		1508
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1509

23.4.12.3 Creditor <Cdtr>

Presence: [0..1]

Definition: Party to which an amount of money is due.

Creditor <Cdtr> contains the following elements (see "PartyIdentificationAndAccount164" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1488
	LEI <LEI>	[0..1]	IdentifierSet		1488
	AlternateIdentification <AltrnId>	[0..1]	±		1488
	CashAccount <CshAcct>	[0..1]	±		1489
	ChargesAccount <ChrgsAcct>	[0..1]	±		1489
	CommissionAccount <ComssnAcct>	[0..1]	±		1489
	TaxAccount <TaxAcct>	[0..1]	±		1489
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1490

23.4.12.4 CreditorAgent <CdtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the creditor.

CreditorAgent <CdtrAgt> contains the following elements (see "PartyIdentificationAndAccount171" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1506
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1506
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1507
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1507
	LEI <LEI>	[0..1]	IdentifierSet		1507
	AlternateIdentification <AltrnId>	[0..1]	±		1507
	CashAccount <CshAcct>	[0..1]	±		1508
	ChargesAccount <ChrgsAcct>	[0..1]	±		1508
	CommissionAccount <ComssnAcct>	[0..1]	±		1508
	TaxAccount <TaxAcct>	[0..1]	±		1508
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1509

23.4.13 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see "AmountAndDirection88" on page 1254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1254
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1255
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1255
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1255
	ValueDate <ValDt>	[0..1]	±		1255

23.4.14 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following **OtherAmounts32** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		732
	ChargesFees <ChrgsFees>	[0..1]	±		732
	TradeAmount <TradAmt>	[0..1]	±		733
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		733
	LocalTax <LclTax>	[0..1]	±		733
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		733
	Other <Othr>	[0..1]	±		734
	StampDuty <StmpDty>	[0..1]	±		734
	TransactionTax <TxTax>	[0..1]	±		734
	WithholdingTax <WhldgTax>	[0..1]	±		735
	ConsumptionTax <CsmpnTax>	[0..1]	±		735

23.4.14.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "AmountAndDirection47" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

23.4.14.2 ChargesFees <ChrgsFees>

Presence: [0..1]

Definition: Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

ChargesFees <ChrgsFees> contains the following elements (see "AmountAndDirection47" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

23.4.14.3 TradeAmount <TradAmt>*Presence:* [0..1]*Definition:* Principal amount of a trade (price multiplied by quantity).**TradeAmount <TradAmt>** contains the following elements (see "[AmountAndDirection47](#)" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

23.4.14.4 ExecutingBrokerAmount <ExctgBrkrAmt>*Presence:* [0..1]*Definition:* Amount of money paid to an executing broker as a commission.**ExecutingBrokerAmount <ExctgBrkrAmt>** contains the following elements (see "[AmountAndDirection47](#)" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

23.4.14.5 LocalTax <LclTax>*Presence:* [0..1]*Definition:* Tax charged by the jurisdiction in which the financial instrument settles.**LocalTax <LclTax>** contains the following elements (see "[AmountAndDirection47](#)" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

23.4.14.6 LocalBrokerCommission <LclBrkrComssn>*Presence:* [0..1]*Definition:* Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see "AmountAndDirection47" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

23.4.14.7 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see "AmountAndDirection47" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

23.4.14.8 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see "AmountAndDirection47" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

23.4.14.9 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see "AmountAndDirection47" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

23.4.14.10 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see "AmountAndDirection47" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

23.4.14.11 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see "AmountAndDirection47" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1261

23.4.15 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C19 "InvestorCountryCodeRule"

OtherBusinessParties <OthrBizPties> contains the following **OtherParties34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		736
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		736
	StockExchange <StockXchg>	[0..1]	±		737
	TradeRegulator <TradRgltr>	[0..1]	±		737
	TripartyAgent <TrptyAgt>	[0..1]	±		737

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.

23.4.15.1 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see "[PartyIdentification149](#)" on page 1515 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1515
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1515
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1516
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1516
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1516
	LEI <LEI>	[0..1]	IdentifierSet		1517

23.4.15.2 QualifiedForeignIntermediary <QlfdFrgnIntrmy>

Presence: [0..1]

Definition: Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

QualifiedForeignIntermediary <QlfdFrgnIntrmy> contains the following elements (see "[PartyIdentification136](#)" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1529

23.4.15.3 StockExchange <StockXchg>*Presence:* [0..1]*Definition:* Identification of the stock exchange to which transaction reporting will be done.**StockExchange <StockXchg>** contains the following elements (see "[PartyIdentification136](#)" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1529

23.4.15.4 TradeRegulator <TradRgltr>*Presence:* [0..1]*Definition:* Institution to which a trade must be reported.**TradeRegulator <TradRgltr>** contains the following elements (see "[PartyIdentification136](#)" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1529

23.4.15.5 TripartyAgent <TrptyAgt>*Presence:* [0..1]*Definition:* Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.**TripartyAgent <TrptyAgt>** contains the following elements (see "[PartyIdentification136](#)" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1529

23.4.16 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.029.001.05** **SecuritiesSettlementAllegementRemovalAdviceV05**

24.1 **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 SecuritiesSettlementAllegementRemovalAdviceV05 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.

24.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmAllgmtRmvlAdv>	[1..1]			
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]			742
	TransactionIdentification <TxId>	[1..1]	Text		742
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		742
	Payment <Pmt>	[1..1]	CodeSet		743
	MarketInfrastructureTransactionIdentification <MktlnfrstrctrTxId>	[0..1]			743
	Identification <Id>	[1..1]	Text		743
	AccountOwner <AcctOwnr>	[0..1]	±		743
	SafekeepingAccount <StkpgAcct>	[1..1]	±		744
	TransactionDetails <TxDtls>	[0..1]			744
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C11	745
	TradeDate <TradDt>	[0..1]	±		746
	SettlementDate <SttlmDt>	[1..1]	±		746
	SettlementQuantity <SttlmQty>	[1..1]	±		746
	SettlementAmount <SttlmAmt>	[0..1]	±		746
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C12, C13, C14, C15	747
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C12, C13, C14, C15	748
	Investor <Invstr>	[0..1]	±		749
	SupplementaryData <SplmtryData>	[0..*]	±	C16	749

24.3 Constraints

C1 **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

C2 **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C3 **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C4 **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C5 **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

C6 **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

C7 **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

C8 **DescriptionUsageRule**

Description must be used alone as the last resort.

C9 **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C10 **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

C11 **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.

24.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

24.4.1 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [1..1]

Definition: Provides transaction type and identification information.

AccountServicerTransactionIdentification <AcctSvcrTxId> contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		742
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		742
	Payment <Pmt>	[1..1]	CodeSet		743

24.4.1.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: "Max35Text" on page 1997

24.4.1.2 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 1919

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.

24.4.1.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1867

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).

24.4.2 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId> contains the following **Identification14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		743

24.4.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique identifier of a document, message or transaction.

Datatype: "Max35Text" on page 1997

24.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

24.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

24.4.5 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtls> contains the following **TransactionDetails135** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C11	745
	TradeDate <TradDt>	[0..1]	±		746
	SettlementDate <SttlmDt>	[1..1]	±		746
	SettlementQuantity <SttlmQty>	[1..1]	±		746
	SettlementAmount <SttlmAmt>	[0..1]	±		746
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C12, C13, C14, C15	747
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C12, C13, C14, C15	748
	Investor <Invstr>	[0..1]	±		749

24.4.5.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C9 "ISINGuideline", C10 "ISINPresenceRule", C11 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```

On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```

On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present

```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```

On Condition
  /OtherIdentification[*] is absent
Following Must be True

```

/ISIN Must be present
Or /Description Must be present

24.4.5.2 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 "[TradeDate8Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1299
Or}	DateCode <DtCd>	[1..1]			1299
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

24.4.5.3 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 "[SettlementDate17Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1298
Or}	DateCode <DtCd>	[1..1]	±		1298

24.4.5.4 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "[Quantity6Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

24.4.5.5 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see "AmountAndDirection51" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1258
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1258
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1258

24.4.5.6 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 "SettlementParties78" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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

24.4.5.7 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 "SettlementParties78" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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

24.4.5.8 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see "PartyIdentification149" on page 1515 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1515
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1515
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1516
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1516
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1516
	LEI <LEI>	[0..1]	IdentifierSet		1517

24.4.6 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.030.001.08

SecuritiesSettlementConditionsModificationRequestV08

25.1 MessageDefinition Functionality

Scope

An account owner sends a SecuritiesSettlementConditionsModificationRequest to an account servicer to request the modification of a processing indicator or another non-matching information.

The account owner/servicer relationship may be:

- a central securities depository participant which has an account with a central securities depository.

It could also be, if agreed in a service level agreement:

- a global custodian which has an account with its local agent (sub-custodian), or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

In markets where this applies (for example, securities market infrastructures with no pre-settlement matching process), it is used by a party to approve, cancel or reject a transaction instructed by the counterparty.

This message cannot be used to request the modification of trade or event details.

The use of AdditionalInformation and its fields must be pre-agreed between account servicer and account owner. The fields in that sequence cannot be used to amend a trade or event detail unless authorised by country market practice.

Outline

The SecuritiesSettlementConditionsModificationRequestV08 MessageDefinition is composed of 5 MessageBuildingBlocks:

- A. AccountOwner
Party that legally owns the account.
- B. SafekeepingAccount
Account to or from which a securities entry is made.
- C. RequestDetails
Details of the request.
- D. AdditionalInformation
Additional information that cannot be captured in the structured elements and/or any other specific block.
- E. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

25.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmCondsModReq>	[1..1]		C13	
	AccountOwner <AcctOwnr>	[0..1]	±		755
	SafekeepingAccount <StkpgAcct>	[1..1]	±		755
	RequestDetails <ReqDtls>	[1..*]		C7, C9, C14	755
	Reference <Ref>	[1..1]		C12	757
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		758
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		758
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		758
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		758
	PoolIdentification <PoolId>	[0..1]	Text		758
	CommonIdentification <CmonId>	[0..1]	Text		758
	TradeIdentification <TradId>	[0..1]	Text		759
	RestrictionReference <RstrctnRef>	[0..*]	±		759
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		759
	RetainIndicator <RtnInd>	[0..1]	Indicator		759
	Linkage <Lkg>	[0..1]	±		759
	Priority <Prty>	[0..1]	±		760
	OtherProcessing <OthrPrcg>	[0..*]	±		760
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		760
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		761
	HoldIndicator <HldInd>	[0..1]	±		761
	MatchingDenial <MtchgDnl>	[0..1]	±		761
	UnilateralSplit <UnltrlSpl>	[0..1]	±		761
	Linkages <Lnkgs>	[0..*]			762
	ProcessingPosition <PrcgPos>	[0..1]	±	C17	762
	MessageNumber <MsgNb>	[0..1]	±	C15	763
	Reference <Ref>	[1..1]			763
{Or	SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>	[1..1]	Text		764
Or	IntraPositionMovementIdentification <IntraPosMvmtId>	[1..1]	Text		764

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		764
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		764
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		764
Or	PoolIdentification <PoolId>	[1..1]	Text		765
Or	CommonIdentification <CmonId>	[1..1]	Text		765
Or	TradeIdentification <TradId>	[1..1]	Text		765
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		765
	ReferenceOwner <RefOwnr>	[0..1]	±		765
	AdditionalInformation <AddtlInf>	[0..*]		C10, C11	765
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		766
	ClassificationType <ClssfctnTp>	[0..1]	±		766
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		767
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C3, C4, C5, C6, C8	767
	Quantity <Qty>	[0..1]	±		768
	EffectiveDate <FctvDt>	[0..1]	±		768
	ExpiryDate <XpryDt>	[0..1]	±		769
	CutOffDate <CutOffDt>	[0..1]	±		769
	Investor <Invstr>	[0..1]	±		769
	DeliveringParty1 <DlvrPty1>	[0..1]	±		769
	ReceivingParty1 <RcvgPty1>	[0..1]	±		770
	TransactionSubjectToBuyIn <TxSbjtToBuyIn>	[0..1]	Indicator		770
	SupplementaryData <SplmtryData>	[0..*]	±	C16	770

25.3 Constraints

C1 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C2 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C3 DescriptionPresenceRule

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

C4 DescriptionUsageRule

Description must be used alone as the last resort.

C5 ISINGuideline

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C6 ISINPresenceRule

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

C7 ModificationRequestPresenceRule

At least one securities settlement conditions modification request type must be present.

C8 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description must be present.

C9 OtherProcessingRule

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

C10 PartyRule

Investor, DeliveringParty1 and ReceivingParty1 cannot be requested to be modified using the SecuritiesSettlementConditionModificationRequest. These fields are made available in the SecuritiesSettlementConditionModificationRequest to enable the processing of the request vis-a-vis the transaction requested to be modified.

C11 QuantityRule

If pre-agreed between account servicer and account owner, then Quantity will be used to instruct the quantity of securities that should be partially processed, for example, partially authorised.

C12 ReferencePresenceRule

At least one reference must be present.

C13 SecuritiesMarketPracticeGroupGuideline

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C14 SettlementConditionModificationApplicabilityRule

All settlement condition modification request types do not apply to all account servicers.

C15 ShortLongNumberRule

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C16 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C17 WithLinkageRule

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

25.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

25.4.1 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

25.4.2 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

25.4.3 RequestDetails <ReqDtls>

Presence: [1..*]

Definition: Details of the request.

Impacted by: [C7 "ModificationRequestPresenceRule"](#), [C9 "OtherProcessingRule"](#), [C14 "SettlementConditionModificationApplicabilityRule"](#)

RequestDetails <ReqDtls> contains the following **RequestDetails20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]		C12	757
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		758
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		758
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		758
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		758
	PoolIdentification <PoolId>	[0..1]	Text		758
	CommonIdentification <CmonId>	[0..1]	Text		758
	TradeIdentification <TradId>	[0..1]	Text		759
	RestrictionReference <RstrctnRef>	[0..*]	±		759
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		759
	RetainIndicator <RtnInd>	[0..1]	Indicator		759
	Linkage <Lkg>	[0..1]	±		759
	Priority <Prty>	[0..1]	±		760
	OtherProcessing <OthrPrcg>	[0..*]	±		760
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		760
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		761
	HoldIndicator <HldInd>	[0..1]	±		761
	MatchingDenial <MtchgDnl>	[0..1]	±		761
	UnilateralSplit <UnltrlSpl>	[0..1]	±		761
	Linkages <Lnkgs>	[0..*]			762
	ProcessingPosition <PrcgPos>	[0..1]	±	C17	762
	MessageNumber <MsgNb>	[0..1]	±	C15	763
	Reference <Ref>	[1..1]			763
{Or	SecuritiesSettlementTransactionIdentification <ScitiesSttlmTxId>	[1..1]	Text		764
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		764
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		764
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		764

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		764
Or	PoolIdentification <PoolId>	[1..1]	Text		765
Or	CommonIdentification <CmonId>	[1..1]	Text		765
Or	TradeIdentification <TradId>	[1..1]	Text		765
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		765
	ReferenceOwner <RefOwnr>	[0..1]	±		765

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.

25.4.3.1 Reference <Ref>

Presence: [1..1]

Definition: References of the transaction for which the securities settlement condition modification is requested.

Impacted by: C12 "ReferencePresenceRule"

Reference <Ref> contains the following **References23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		758
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		758
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		758
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		758
	PoolIdentification <PoolId>	[0..1]	Text		758
	CommonIdentification <CmonId>	[0..1]	Text		758
	TradeIdentification <TradId>	[0..1]	Text		759

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

25.4.3.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 1997

25.4.3.1.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "Max35Text" on page 1997

25.4.3.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: "Max35Text" on page 1997

25.4.3.1.4 ProcessorTransactionIdentification <PrcrTxld>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: "Max35Text" on page 1997

25.4.3.1.5 PoolIdentification <Poolld>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1997

25.4.3.1.6 CommonIdentification <Cmonld>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max35Text" on page 1997

25.4.3.1.7 TradeIdentification <TradeId>

Presence: [0..1]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: "Max52Text" on page 1997

25.4.3.2 RestrictionReference <RstrctnRef>

Presence: [0..*]

Definition: Restriction references applied on the transaction for which the securities settlement condition modification is requested.

RestrictionReference <RstrctnRef> contains the following elements (see "RestrictionIdentification1" on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1399
	Identification <Id>	[1..1]	Text		1399

25.4.3.3 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing7Choice" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1439
Or}	Proprietary <Prtry>	[1..1]	±		1440

25.4.3.4 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

25.4.3.5 Linkage <Lkg>

Presence: [0..1]

Definition: Specifies the type of linkage requested.

Linkage <Lkg> contains one of the following elements (see "[LinkageType3Choice](#)" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1432
Or}	Proprietary <Prtry>	[1..1]	±		1433

25.4.3.6 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction is to be executed with a high priority.

Priority <Prty> contains one of the following elements (see "[PriorityNumeric4Choice](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1451
Or}	Proprietary <Prtry>	[1..1]	±		1451

25.4.3.7 OtherProcessing <OthrPrcg>

Presence: [0..*]

Definition: Specifies another type of processing change request.

OtherProcessing <OthrPrcg> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

25.4.3.8 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "[SettlementTransactionCondition5Code](#)" on page 1973

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).

CodeName	Name	Definition
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

25.4.3.9 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

25.4.3.10 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see "HoldIndicator6" on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1451
	Reason <Rsn>	[0..*]	±		1451

25.4.3.11 MatchingDenial <MtchgDnl>

Presence: [0..1]

Definition: Specifies the matching processing change requested.

MatchingDenial <MtchgDnl> contains one of the following elements (see "MatchingDenied3Choice" on page 1764 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1764
Or}	Proprietary <Prtry>	[1..1]	±		1764

25.4.3.12 UnilateralSplit <UnltrISplt>

Presence: [0..1]

Definition: Specifies that the transaction is requested to be unilaterally split.

UnilateralSplit <UnltrlSpl> contains one of the following elements (see "[UnilateralSplit3Choice](#)" on page 1431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1432
Or}	Proprietary <Prtry>	[1..1]	±		1432

25.4.3.13 Linkages <Lnkgs>

Presence: [0..*]

Definition: Information regarding the linkage requested.

Linkages <Lnkgs> contains the following **Linkages53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C17	762
	MessageNumber <MsgNb>	[0..1]	±	C15	763
	Reference <Ref>	[1..1]			763
{Or	SecuritiesSettlementTransactionIdentification <ScetiesSttlmTxId>	[1..1]	Text		764
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		764
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		764
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		764
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		764
Or	PoolIdentification <PoolId>	[1..1]	Text		765
Or	CommonIdentification <CmonId>	[1..1]	Text		765
Or	TradIdentification <TradId>	[1..1]	Text		765
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		765
	ReferenceOwner <RefOwnr>	[0..1]	±		765

25.4.3.13.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: Specifies when the transaction is to be executed relative to a linked transaction.

Impacted by: [C17 "WithLinkageRule"](#)

ProcessingPosition <PrcgPos> contains one of the following elements (see "ProcessingPosition8Choice" on page 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

Constraints

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

25.4.3.13.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C15 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "DocumentNumber5Choice" on page 1302 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1303
Or	LongNumber <LngNb>	[1..1]	Text		1303
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1303

Constraints

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

25.4.3.13.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following **References65Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>	[1..1]	Text		764
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		764
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		764
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		764
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		764
Or	PoolIdentification <PoolId>	[1..1]	Text		765
Or	CommonIdentification <CmonId>	[1..1]	Text		765
Or	TradeIdentification <TradId>	[1..1]	Text		765
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		765

25.4.3.13.3.1 SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>

Presence: [1..1]

Definition: Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: "Max35Text" on page 1997

25.4.3.13.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: "Max35Text" on page 1997

25.4.3.13.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra balance movement transaction as known by the account owner.

Datatype: "Max35Text" on page 1997

25.4.3.13.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "Max35Text" on page 1997

25.4.3.13.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [1..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: "Max35Text" on page 1997

25.4.3.13.3.6 PoolIdIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1997

25.4.3.13.3.7 CommonIdentification <CmonId>

Presence: [1..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max35Text" on page 1997

25.4.3.13.3.8 TradeIdentification <TradId>

Presence: [1..1]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: "Max52Text" on page 1997

25.4.3.13.3.9 OtherTransactionIdentification <OthrTxId>

Presence: [1..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: "Max35Text" on page 1997

25.4.3.13.4 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see "PartyIdentification127Choice" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1526
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1526

25.4.4 AdditionalInformation <AddtlInf>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: C10 "PartyRule", C11 "QuantityRule"

AdditionalInformation <AddtlInf> contains the following **AdditionalInformation16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		766
	ClassificationType <ClssfctnTp>	[0..1]	±		766
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		767
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C3, C4, C5, C6, C8	767
	Quantity <Qty>	[0..1]	±		768
	EffectiveDate <FctvDt>	[0..1]	±		768
	ExpiryDate <XpryDt>	[0..1]	±		769
	CutOffDate <CutOffDt>	[0..1]	±		769
	Investor <Invstr>	[0..1]	±		769
	DeliveringParty1 <DlvrngPty1>	[0..1]	±		769
	ReceivingParty1 <RcvngPty1>	[0..1]	±		770
	TransactionSubjectToBuyIn <TxSbjtToBuyIn>	[0..1]	Indicator		770

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.

25.4.4.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [0..1]

Definition: Identification of the transaction as known by the account owner. Will be used in a unilateral split to provide the executing party with the account owner identification of each split transaction.

Datatype: "Max35Text" on page 1997

25.4.4.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Type of instrument involved in the transactions on which the modification request should apply.

ClassificationType <ClssfctnTp> contains one of the following elements (see "ClassificationType32Choice" on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1463
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1463

25.4.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount19" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

25.4.4.4 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Identification of the financial instrument to which the modification request applied.

Impacted by: C3 "DescriptionPresenceRule", C4 "DescriptionUsageRule", C5 "ISINGuideline", C6 "ISINPresenceRule", C8 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

On Condition
/Description is absent

Following Must be True
 /ISIN Must be present
 Or /OtherIdentification[*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

On Condition
 /ISIN is absent
 Following Must be True
 /OtherIdentification[*] Must be present
 Or /Description Must be present

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

On Condition
 /OtherIdentification[*] is absent
 Following Must be True
 /ISIN Must be present
 Or /Description Must be present

25.4.4.5 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of financial instrument concerned by the settlement condition modification request.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

25.4.4.6 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

25.4.4.7 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

25.4.4.8 CutOffDate <CutOffDt>*Presence:* [0..1]*Definition:* Date/time of the release.**CutOffDate <CutOffDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

25.4.4.9 Investor <Invstr>*Presence:* [0..1]*Definition:* Party, either an individual or organisation, whose assets are being invested.**Investor <Invstr>** contains the following elements (see "[PartyIdentification136](#)" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1529

25.4.4.10 DeliveringParty1 <DlvrGpty1>*Presence:* [0..1]*Definition:* Party that, in a settlement chain, interacts with the depository.

DeliveringParty1 <DlvrgPty1> contains the following elements (see "PartyIdentificationAndAccount170" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1509
	LEI <LEI>	[0..1]	IdentifierSet		1510
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1510
	ProcessingIdentification <PrcgId>	[0..1]	Text		1510

25.4.4.11 ReceivingParty1 <RcvgPty1>

Presence: [0..1]

Definition: Party that, in a settlement chain, interacts with the depository.

ReceivingParty1 <RcvgPty1> contains the following elements (see "PartyIdentificationAndAccount170" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1509
	LEI <LEI>	[0..1]	IdentifierSet		1510
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1510
	ProcessingIdentification <PrcgId>	[0..1]	Text		1510

25.4.4.12 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

25.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: C16 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.031.001.08** **SecuritiesSettlementConditionModificationStatusAdviceV08**

26.1 **MessageDefinition Functionality**

Scope

An account servicer sends a SecuritiesSettlementConditionsModificationStatusAdvice to an account owner to advise the status of a modification request previously instructed by the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

Usage

A SecuritiesSettlementConditionsModificationRequest may contain requests on multiple transactions. However, one SecuritiesSettlementConditionsModificationStatusAdvice must be sent per transaction modified unless the SecuritiesSettlementConditionsModificationRequest is rejected as a whole.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesSettlementConditionModificationStatusAdviceV08 MessageDefinition is composed of 6 MessageBuildingBlocks:

- RequestReference**
Identification of the SecuritiesSettlementConditionsModificationRequest.
- AccountOwner**
Party that legally owns the account.
- SafekeepingAccount**
Account to or from which a securities entry is made.
- RequestDetails**
Details of the request.

E. ProcessingStatus

Provides details on the processing status of the request.

F. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

26.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmCondModStsAdv>	[1..1]			
	RequestReference <ReqRef>	[1..1]			776
	Identification <Id>	[1..1]	Text		776
	AccountOwner <AcctOwnr>	[0..1]	±		776
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		776
	RequestDetails <ReqDtls>	[0..1]		C3, C4, C6	777
	Reference <Ref>	[1..1]		C5	779
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		780
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		780
	MarketInfrastructureTransactionIdentification <MktInfstrctrTxId>	[0..1]	Text		780
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		780
	PoolIdentification <PoolId>	[0..1]	Text		780
	CommonIdentification <CmonId>	[0..1]	Text		780
	TradeIdentification <TradId>	[0..1]	Text		781
	RestrictionReference <RstrctnRef>	[0..*]	±		781
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		781
	RetainIndicator <RtnInd>	[0..1]	Indicator		781
	Linkage <Lkg>	[0..1]	±		781
	Priority <Prty>	[0..1]	±		782
	OtherProcessing <OthrPrcg>	[0..*]	±		782
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		782
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		783
	HoldIndicator <HldInd>	[0..1]	±		783
	MatchingDenial <MtchgDnl>	[0..1]	±		783
	UnilateralSplit <UnltrlSpl>	[0..1]	±		783
	Linkages <Lnks>	[0..*]			784
	ProcessingPosition <PrcgPos>	[0..1]	±	C9	784
	MessageNumber <MsgNb>	[0..1]	±	C7	785
	Reference <Ref>	[1..1]			785

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesStlmTxId>	[1..1]	Text		786
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		786
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		786
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		786
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		786
Or	PoolIdentification <PoolId>	[1..1]	Text		787
Or	CommonIdentification <CmonId>	[1..1]	Text		787
Or	TradeIdentification <TradId>	[1..1]	Text		787
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		787
	ReferenceOwner <RefOwnr>	[0..1]	±		787
	ProcessingStatus <PrcgSts>	[1..1]	±		787
	SupplementaryData <SplmtryData>	[0..*]	±	C8	788

26.3 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.

26.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

26.4.1 RequestReference <ReqRef>

Presence: [1..1]

Definition: Identification of the SecuritiesSettlementConditionsModificationRequest.

RequestReference <ReqRef> contains the following **Identification14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		776

26.4.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique identifier of a document, message or transaction.

Datatype: "Max35Text" on page 1997

26.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

26.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount19" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

26.4.4 RequestDetails <ReqDtls>

Presence: [0..1]

Definition: Details of the request.

Impacted by: C3 "ModificationRequestPresenceRule", C4 "OtherProcessingRule", C6 "SettlementConditionModificationApplicabilityRule"

RequestDetails <ReqDtls> contains the following **RequestDetails20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]		C5	779
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		780
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		780
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		780
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		780
	PoolIdentification <PoolId>	[0..1]	Text		780
	CommonIdentification <CmonId>	[0..1]	Text		780
	TradeIdentification <TradId>	[0..1]	Text		781
	RestrictionReference <RstrctnRef>	[0..*]	±		781
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		781
	RetainIndicator <RtnInd>	[0..1]	Indicator		781
	Linkage <Lkg>	[0..1]	±		781
	Priority <Prty>	[0..1]	±		782
	OtherProcessing <OthrPrcg>	[0..*]	±		782
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		782
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		783
	HoldIndicator <HldInd>	[0..1]	±		783
	MatchingDenial <MtchgDnl>	[0..1]	±		783
	UnilateralSplit <UnltrlSpl>	[0..1]	±		783
	Linkages <Lnkgs>	[0..*]			784
	ProcessingPosition <PrcgPos>	[0..1]	±	C9	784
	MessageNumber <MsgNb>	[0..1]	±	C7	785
	Reference <Ref>	[1..1]			785
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		786
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		786
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		786
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		786

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		786
Or	PoolIdentification <PoolId>	[1..1]	Text		787
Or	CommonIdentification <CmonId>	[1..1]	Text		787
Or	TradeIdentification <TradId>	[1..1]	Text		787
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		787
	ReferenceOwner <RefOwnr>	[0..1]	±		787

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.

26.4.4.1 Reference <Ref>

Presence: [1..1]

Definition: References of the transaction for which the securities settlement condition modification is requested.

Impacted by: C5 "ReferencePresenceRule"

Reference <Ref> contains the following **References23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		780
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		780
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		780
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		780
	PoolIdentification <PoolId>	[0..1]	Text		780
	CommonIdentification <CmonId>	[0..1]	Text		780
	TradeIdentification <TradId>	[0..1]	Text		781

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

26.4.4.1.1 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: "Max35Text" on page 1997

26.4.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "Max35Text" on page 1997

26.4.4.1.3 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: "Max35Text" on page 1997

26.4.4.1.4 ProcessorTransactionIdentification <PrcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: "Max35Text" on page 1997

26.4.4.1.5 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1997

26.4.4.1.6 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max35Text" on page 1997

26.4.4.1.7 TradeIdentification <TradeId>*Presence:* [0..1]*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.*Datatype:* "Max52Text" on page 1997**26.4.4.2 RestrictionReference <RstrctnRef>***Presence:* [0..*]*Definition:* Restriction references applied on the transaction for which the securities settlement condition modification is requested.**RestrictionReference <RstrctnRef>** contains the following elements (see "RestrictionIdentification1" on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1399
	Identification <Id>	[1..1]	Text		1399

26.4.4.3 AutomaticBorrowing <AutomtcBrrwg>*Presence:* [0..1]*Definition:* Condition for automatic borrowing.**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing7Choice" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1439
Or}	Proprietary <Prtry>	[1..1]	±		1440

26.4.4.4 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

26.4.4.5 Linkage <Lkg>*Presence:* [0..1]*Definition:* Specifies the type of linkage requested.

Linkage <Lkg> contains one of the following elements (see "[LinkageType3Choice](#)" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1432
Or}	Proprietary <Prtry>	[1..1]	±		1433

26.4.4.6 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction is to be executed with a high priority.

Priority <Prty> contains one of the following elements (see "[PriorityNumeric4Choice](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1451
Or}	Proprietary <Prtry>	[1..1]	±		1451

26.4.4.7 OtherProcessing <OthrPrcg>

Presence: [0..*]

Definition: Specifies another type of processing change request.

OtherProcessing <OthrPrcg> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

26.4.4.8 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "[SettlementTransactionCondition5Code](#)" on page 1973

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).

26.4.4.9 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

26.4.4.10 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see "HoldIndicator6" on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1451
	Reason <Rsn>	[0..*]	±		1451

26.4.4.11 MatchingDenial <MtchgDnl>

Presence: [0..1]

Definition: Specifies the matching processing change requested.

MatchingDenial <MtchgDnl> contains one of the following elements (see "MatchingDenied3Choice" on page 1764 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1764
Or}	Proprietary <Prtry>	[1..1]	±		1764

26.4.4.12 UnilateralSplit <UnltrlSpl>

Presence: [0..1]

Definition: Specifies that the transaction is requested to be unilaterally split.

UnilateralSplit <UnltrlSpl> contains one of the following elements (see "UnilateralSplit3Choice" on page 1431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1432
Or}	Proprietary <Prtry>	[1..1]	±		1432

26.4.4.13 Linkages <Lnkgs>

Presence: [0..*]

Definition: Information regarding the linkage requested.

Linkages <Lnkgs> contains the following **Linkages53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C9	784
	MessageNumber <MsgNb>	[0..1]	±	C7	785
	Reference <Ref>	[1..1]			785
{Or	SecuritiesSettlementTransactionIdentification <ScetiesStlmTxld>	[1..1]	Text		786
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		786
Or	IntraBalanceMovementIdentification <IntraBalMvmntld>	[1..1]	Text		786
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		786
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[1..1]	Text		786
Or	PoolIdentification <Poolld>	[1..1]	Text		787
Or	CommonIdentification <Cmonld>	[1..1]	Text		787
Or	TradeldIdentification <Tradld>	[1..1]	Text		787
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		787
	ReferenceOwner <RefOwnr>	[0..1]	±		787

26.4.4.13.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: Specifies when the transaction is to be executed relative to a linked transaction.

Impacted by: C9 "WithLinkageRule"

ProcessingPosition <PrcgPos> contains one of the following elements (see "ProcessingPosition8Choice" on page 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

Constraints

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

26.4.4.13.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C7 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "DocumentNumber5Choice" on page 1302 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1303
Or	LongNumber <LngNb>	[1..1]	Text		1303
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1303

Constraints

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

26.4.4.13.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following **References65Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>	[1..1]	Text		786
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		786
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		786
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		786
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		786
Or	PoolIdentification <PoolId>	[1..1]	Text		787
Or	CommonIdentification <CmonId>	[1..1]	Text		787
Or	TradeIdentification <TradId>	[1..1]	Text		787
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		787

26.4.4.13.3.1 SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>

Presence: [1..1]

Definition: Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: "Max35Text" on page 1997

26.4.4.13.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: "Max35Text" on page 1997

26.4.4.13.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra balance movement transaction as known by the account owner.

Datatype: "Max35Text" on page 1997

26.4.4.13.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "Max35Text" on page 1997

26.4.4.13.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [1..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: "Max35Text" on page 1997

26.4.4.13.3.6 PoolIdIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1997

26.4.4.13.3.7 CommonIdentification <CmonId>

Presence: [1..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max35Text" on page 1997

26.4.4.13.3.8 TradeIdentification <TradId>

Presence: [1..1]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: "Max52Text" on page 1997

26.4.4.13.3.9 OtherTransactionIdentification <OthrTxId>

Presence: [1..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: "Max35Text" on page 1997

26.4.4.13.4 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see "PartyIdentification127Choice" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1526
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1526

26.4.5 ProcessingStatus <PrcgSts>

Presence: [1..1]

Definition: Provides details on the processing status of the request.

ProcessingStatus <PrcgSts> contains one of the following elements (see "ProcessingStatus50Choice" on page 1794 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1795
Or	Rejected <Rjctd>	[1..1]			1795
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1796
Or}	Reason <Rsn>	[1..*]			1796
	Code <Cd>	[1..1]			1796
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1797
Or	Completed <Cmplt>	[1..1]	±	C1	1797
Or	Denied <Dnd>	[1..1]			1798
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1798
Or}	Reason <Rsn>	[1..*]			1798
	Code <Cd>	[1..1]			1799
{Or	Code <Cd>	[1..1]	CodeSet		1799
Or}	Proprietary <Prtry>	[1..1]	±		1800
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1800
Or	Pending <Pdg>	[1..1]	±		1800
Or}	Proprietary <Prtry>	[1..1]	±		1800

26.4.6 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.032.001.10 SecuritiesSettlementTransactionGenerationN otificationV10

27.1 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 SecuritiesSettlementTransactionGenerationNotificationV10 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.

27.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesSttlmTxGnrtnNtfctn>	[1..1]		C6, C18, C19, C22, C49, C53	
	TransactionIdentificationDetails <TxIdDtls>	[1..1]		C38	803
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		803
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		803
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		803
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		804
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		804
	Payment <Pmt>	[1..1]	CodeSet		804
	CommonIdentification <CmonId>	[0..1]	Text		804
	PoolIdentification <PoolId>	[0..1]	Text		804
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		805
	NumberCounts <NbCounts>	[0..1]	±	C20	805
	Linkages <Lnkgs>	[0..*]		C36	805
	ProcessingPosition <PrcgPos>	[0..1]	±	C62	806
	MessageNumber <MsgNb>	[0..1]	±	C58	806
	Reference <Ref>	[1..1]	±		807
	LinkedQuantity <LkdQty>	[0..1]	±		807
	ReferenceOwner <RefOwnr>	[0..1]	±		807
	TradeDetails <TradDtls>	[1..1]		C3, C17, C30, C35, C47, C61, C60	808
	TradeIdentification <TradId>	[0..*]	Text		811
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		811
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		811
	PlaceOfClearing <PlcOfClr>	[0..1]	±		811
	TradeDate <TradDt>	[0..1]	±		811
	SettlementDate <SttlmDt>	[1..1]	±		812

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		812
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		812
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		812
	DealPrice <DealPric>	[0..1]	±		813
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C39	813
	OpeningClosing <OpngClsg>	[0..1]	±		813
	Reporting <Rptg>	[0..*]	±		813
	TradeTransactionCondition <TradTxCond>	[0..*]	±		814
	InvestorCapacity <InvstrCpcty>	[0..1]	±		814
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		814
	TypeOfPrice <TpOfPric>	[0..1]	±		814
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		815
	MatchingStatus <MtchgSts>	[0..1]	±		815
	AffirmationStatus <AffirmSts>	[0..1]	±		815
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		815
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		816
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C25, C26, C32, C33, C40	816
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C46	817
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..*]		C23, C51, C52	820
	SettlementQuantity <SttlmQty>	[1..1]	±		821
	DenominationChoice <DnmtnChc>	[0..1]	Text		821
	AccountOwner <AcctOwnr>	[0..1]	±		821
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		821
	CashAccount <CshAcct>	[0..1]	±		822
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	822
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		822
	SettlementParameters <SttlmParams>	[1..1]	±	C13, C27, C55, C56	823

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C12, C24, C41, C42, C43, C44, C54	826
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C12, C24, C41, C42, C43, C44, C54	827
	CashParties <CshPties>	[0..1]	±		829
	SettlementAmount <SttlmAmt>	[0..1]	±		829
	OtherAmounts <OthrAmts>	[0..1]	±		830
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C31, C48	831
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			832
	CertificationIdentification <CertfctnId>	[0..1]	Text		832
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		832
	RegistrarAccount <RegarAcct>	[0..1]	Text		833
	CertificateNumber <CertNb>	[0..*]	±	C34	833
	GeneratedReason <GnrtdRsn>	[0..*]	±		833
	StatusAndReason <StsAndRsn>	[0..1]		C57	834
	ProcessingStatus <PrcgSts>	[0..1]	±		834
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		835
	MatchingStatus <MtchgSts>	[0..1]	±		835
	SettlementStatus <SttlmSts>	[0..1]	±	C45	836
	SupplementaryData <SplmtryData>	[0..*]	±	C59	837

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 AdditionalPhysicalOrRegistrationDetailsRule

If AdditionalPhysicalOrRegistrationDetails is present then the transaction must be free of payment.

This constraint is defined at the MessageDefinition level.

C7 AdditionalReasonInformationRule

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

C8 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C9 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C10 BICFI

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

C11 BlockTradeGuideline

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000. The children must have an incremental CurrentInstructionNumber from 001 to 999.

For more details, see the relevant market practice document on www.smpg.info.

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 CurrencyToBuyOrSellRule

`CurrencyToBuy` and `CurrencyToSell` in the `TradeDetails` message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If `CurrencyToSell` is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If `CurrencyToBuy` is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

C18 CurrencyToBuyRule

If CurrencyToBuy is present, then the transaction must be a delivery.

On Condition
 /TransactionIdentificationDetails/SecuritiesMovementType is equal to
 value 'Receive'
 Following Must be True
 /TradeDetails/CurrencyToBuyOrSell/CurrencyToBuy Must be absent

This constraint is defined at the MessageDefinition level.

C19 CurrencyToSellRule

If CurrencyToSell is present, then the transaction must be a receive.

On Condition
 /TransactionIdentificationDetails/SecuritiesMovementType is equal to
 value 'Delivery'
 Following Must be True
 /TradeDetails/CurrencyToBuyOrSell/CurrencyToSell Must be absent

This constraint is defined at the MessageDefinition level.

C20 CurrentInstructionNumberRule

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C21 CurrentInstructionNumberRule

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C22 DeliveringDepositoryAndParty1Rule

If the TransactionIdentificationDetails/SecuritiesMovementType is equal to "Receive" (RECE) then DeliveringSettlementParties/Depository and DeliveringSettlementParties/Party1 must be present.

On Condition
 /TransactionIdentificationDetails/SecuritiesMovementType is equal to
 value 'Receive'
 Following Must be True
 /DeliveringSettlementParties/Depository Must be present
 And /DeliveringSettlementParties/Party1 Must be present

This constraint is defined at the MessageDefinition level.

C23 DenominationRule

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C24 DepositoryGuideline

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C25 DescriptionPresenceRule

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

C26 DescriptionUsageRule

Description must be used alone as the last resort.

C27 FXStandingInstructionPresenceRule

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present.

In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed in a released mode.

C28 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C29 IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C30 InvestorCapacityRule

If InvestorCapacity is present then the use of the codes needs to be bi-laterally agreed.

C31 InvestorCountryCodeRule

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C32 ISINGuideline

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C33 ISINPresenceRule

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

C34 ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C35 LateDeliveryDateRule

If LateDeliveryDate is present, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C36 LinkedQuantityRule

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

C37 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C38 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C39 NumberRule

If Number is negative, then Sign must be present.

C40 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description must be present.

C41 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C42 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C43 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C44 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C45 PendingToFailingRule

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

C46 PlaceOfListingRule

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C47 PlaceOfTradeRule

If PlaceOfTrade is present and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C48 QualifiedForeignIntermediaryRule

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C49 ReceivingDepositoryAndParty1Rule

If the TransactionIdentificationDetails/SecuritiesMovementType is equal to "Delivery" (DELI) then ReceivingSettlementParties/Depository and ReceivingSettlementParties/Party1 must be present.

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties/Depository Must be present

And /ReceivingSettlementParties/Party1 Must be present

This constraint is defined at the MessageDefinition level.

C50 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C51 SafekeepingPlaceGuideline

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C52 SafekeepingPlaceRule

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C53 SettlementAmountRule

If the TransactionIdentificationDetails/Payment equal to "Against Payment Settlement" (APMT) then SettlementAmount must be present.

```
On Condition
    /TransactionIdentificationDetails/Payment is equal to value
    'AgainstPaymentSettlement'
Following Must be True
    /SettlementAmount Must be present
```

This constraint is defined at the MessageDefinition level.

C54 SettlementChainGuideline

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C55 SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C56 SettlementParametersGuideline

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the BlocTrade field with code BLPA. The children

transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on www.smpg.info.

C57 SettlementStatusAndMatchedRule

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

C58 ShortLongNumberRule

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C59 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C60 TradeDateGuideline

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

C61 TradeDateTimeUTCRule

If Trade Date/Time is present with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C62 WithLinkageRule

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

27.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

27.4.1 TransactionIdentificationDetails <TxIdDtls>

Presence: [1..1]

Definition: Provides transaction type and identification information.

Impacted by: C38 "NoAccountOwnerTransactionIdentificationRule"

TransactionIdentificationDetails <TxIdDtls> contains the following
SettlementTypeAndIdentification19 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		803
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		803
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		803
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		804
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		804
	Payment <Pmt>	[1..1]	CodeSet		804
	CommonIdentification <CmonId>	[0..1]	Text		804
	PoolIdentification <PoolId>	[0..1]	Text		804
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		805

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

27.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 1997

27.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "Max35Text" on page 1997

27.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: "Max35Text" on page 1997

27.4.1.4 ProcessorTransactionIdentification <PcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: "Max35Text" on page 1997

27.4.1.5 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 1919

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.

27.4.1.6 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1867

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).

27.4.1.7 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max35Text" on page 1997

27.4.1.8 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1997

27.4.1.9 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "Max35Text" on page 1997

27.4.2 NumberCounts <NbCounts>

Presence: [0..1]

Definition: Count of the number of transactions linked.

Impacted by: C20 "CurrentInstructionNumberRule"

NumberCounts <NbCounts> contains one of the following elements (see "NumberCount1Choice" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1469
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1469
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1470
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1470

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.

27.4.3 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

Impacted by: C36 "LinkedQuantityRule"

Linkages <Lnkgs> contains the following **Linkages54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C62	806
	MessageNumber <MsgNb>	[0..1]	±	C58	806
	Reference <Ref>	[1..1]	±		807
	LinkedQuantity <LkdQty>	[0..1]	±		807
	ReferenceOwner <RefOwnr>	[0..1]	±		807

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.

27.4.3.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: Specifies when the transaction is to be executed relative to a linked transaction.

Impacted by: C62 "WithLinkageRule"

ProcessingPosition <PrcgPos> contains one of the following elements (see "ProcessingPosition7Choice" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1421
Or}	Proprietary <Prtry>	[1..1]	±		1422

Constraints

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

27.4.3.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C58 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "DocumentNumber5Choice" on page 1302 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1303
Or	LongNumber <LngNb>	[1..1]	Text		1303
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1303

Constraints

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

27.4.3.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see "[References41Choice](#)" on page 1361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1361
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1362
Or	IntraBalanceMovementIdentification <IntraBalMvmntld>	[1..1]	Text		1362
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1362
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[1..1]	Text		1362
Or	PoolIdentification <Poolld>	[1..1]	Text		1362
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1362

27.4.3.4 LinkedQuantity <LkdQty>

Presence: [0..1]

Definition: Quantity of financial instruments of the linked transaction to be paired-off or turned.

LinkedQuantity <LkdQty> contains one of the following elements (see "[PairedOrTurnedQuantity3Choice](#)" on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±		1571
Or}	TurnedQuantity <TrndQty>	[0..1]	±		1572

27.4.3.5 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see "PartyIdentification127Choice" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1526
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1526

27.4.4 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: C3 "AdditionalDetailsRule", C17 "CurrencyToBuyOrSellRule", C30 "InvestorCapacityRule", C35 "LateDeliveryDateRule", C47 "PlaceOfTradeRule", C61 "TradeDateTimeUTCRule", C60 "TradeDateGuideline"

TradeDetails <TradDtIs> contains the following **SecuritiesTradeDetails117** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		811
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		811
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		811
	PlaceOfClearing <PlcOfClr>	[0..1]	±		811
	TradeDate <TradDt>	[0..1]	±		811
	SettlementDate <SttlmDt>	[1..1]	±		812
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		812
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		812
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		812
	DealPrice <DealPric>	[0..1]	±		813
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C39	813
	OpeningClosing <OpngClsg>	[0..1]	±		813
	Reporting <Rptg>	[0..*]	±		813
	TradeTransactionCondition <TradTxCond>	[0..*]	±		814
	InvestorCapacity <InvstrCpcty>	[0..1]	±		814
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		814
	TypeOfPrice <TpOfPric>	[0..1]	±		814
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		815
	MatchingStatus <MtchgSts>	[0..1]	±		815
	AffirmationStatus <AffirmSts>	[0..1]	±		815
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		815
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		816

Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is present then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is present, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

If PlaceOfTrade is present and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

- **TradeDateTimeUTCRule**

If Trade Date/Time is present with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

27.4.4.1 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: "Max52Text" on page 1997

27.4.4.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "Max35Text" on page 1997

27.4.4.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see "PlaceOfTradeIdentification1" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1373
	LEI <LEI>	[0..1]	IdentifierSet		1374

27.4.4.4 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 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1293
	LEI <LEI>	[0..1]	IdentifierSet		1293

27.4.4.5 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 "[TradeDate8Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1299
Or}	DateCode <DtCd>	[1..1]			1299
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

27.4.4.6 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 "[SettlementDate17Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1298
Or}	DateCode <DtCd>	[1..1]	±		1298

27.4.4.7 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

27.4.4.8 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is acknowledged.

Datatype: "[ISODatetime](#)" on page 1991

27.4.4.9 MatchedStatusTimeStamp <MtchdStsTmStmp>

Presence: [0..1]

Definition: Time stamp on when the transaction is matched.

Datatype: "[ISODatetime](#)" on page 1991

27.4.4.10 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 "Price10" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1547
{Or	Yielded <Yldd>	[1..1]	Indicator		1547
Or}	ValueType <ValTp>	[1..1]	CodeSet		1547
	Value <Val>	[1..1]	±		1548

27.4.4.11 NumberOfDaysAccrued <NbOfDaysAcrd>*Presence:* [0..1]*Definition:* Number of days on which the interest rate accrues (daily accrual note).*Impacted by:* C39 "NumberRule"*Datatype:* "Max3Number" on page 1994**Constraints**

- **NumberRule**

If Number is negative, then Sign must be present.

27.4.4.12 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 "OpeningClosing3Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1456

27.4.4.13 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 "[Reporting6Choice](#)" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1455

27.4.4.14 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 "[TradeTransactionCondition5Choice](#)" on page 1847 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1847
Or}	Proprietary <Prtry>	[1..1]	±		1848

27.4.4.15 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see "[InvestorCapacity4Choice](#)" on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	±		1454

27.4.4.16 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 "[TradeOriginator3Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1453
Or}	Proprietary <Prtry>	[1..1]	±		1453

27.4.4.17 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 "[TypeOfPrice29Choice](#)" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1546
Or}	Proprietary <Prtry>	[1..1]	±		1546

27.4.4.18 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 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1375
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1376

27.4.4.19 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1801 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1801
Or}	Proprietary <Prtry>	[1..1]	±		1802

27.4.4.20 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see "[AffirmationStatus8Choice](#)" on page 1801 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1801
Or}	Proprietary <Prtry>	[1..1]	±		1801

27.4.4.21 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "Max350Text" on page 1997

27.4.4.22 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which cannot be included within the structured fields of the message.

Datatype: "Max350Text" on page 1997

27.4.5 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C25 "DescriptionPresenceRule", C26 "DescriptionUsageRule", C32 "ISINGuideline", C33 "ISINPresenceRule", C40 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or /OtherIdentification[*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

27.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C4 "AdditionalDetailsRule", C46 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes91" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1330
	DayCountBasis <DayCntBsis>	[0..1]	±		1330
	RegistrationForm <RegnForm>	[0..1]			1330
{Or	Code <Cd>	[1..1]	CodeSet		1330
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentFrequency <PmtFrqcy>	[0..1]			1331
{Or	Code <Cd>	[1..1]	CodeSet		1331
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentStatus <PmtSts>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1332
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333
	ClassificationType <ClssfctnTp>	[0..1]	±		1333
	OptionStyle <OptnStyle>	[0..1]	±		1334
	OptionType <OptnTp>	[0..1]			1334
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1335
	CouponDate <CpnDt>	[0..1]	Date		1335
	ExpiryDate <XpryDt>	[0..1]	Date		1335
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1335
	MaturityDate <MtrtyDt>	[0..1]	Date		1335
	IssueDate <IssdDt>	[0..1]	Date		1336
	NextCallableDate <NxtClblDt>	[0..1]	Date		1336
	PutableDate <PutblDt>	[0..1]	Date		1336
	DatedDate <DtdDt>	[0..1]	Date		1336
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1336
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1336

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1336
	NextFactor <NxtFctr>	[0..1]	Rate		1336
	InterestRate <IntrstRate>	[0..1]	Rate		1337
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1337
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1337
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1337
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1337
{Or	Short <Shrt>	[1..1]	Text		1337
Or}	Long <Lng>	[1..1]	±		1337
	PoolNumber <PoolNb>	[0..1]	±		1338
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1338
	CallableIndicator <ClblInd>	[0..1]	Indicator		1338
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1338
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1339
	ExercisePrice <ExrcPric>	[0..1]	±		1339
	SubscriptionPrice <SbcptPric>	[0..1]	±		1339
	ConversionPrice <ConvsvPric>	[0..1]	±		1339
	StrikePrice <StrkPric>	[0..1]	±		1340
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1340
	ContractSize <CtrctSz>	[0..1]	±		1340
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1340
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1342

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.

27.4.7 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..*]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C23 "DenominationRule", C51 "SafekeepingPlaceGuideline", C52 "SafekeepingPlaceRule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following **QuantityAndAccount79** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		821
	DenominationChoice <DnmtnChc>	[0..1]	Text		821
	AccountOwner <AcctOwnr>	[0..1]	±		821
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		821
	CashAccount <CshAcct>	[0..1]	±		822
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C50	822
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		822

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.

27.4.7.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "[Quantity6Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

27.4.7.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: "[Max210Text](#)" on page 1996

27.4.7.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

27.4.7.4 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

27.4.7.5 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

27.4.7.6 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C50 "SafekeepingPlaceFormatOrLEIRule"](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
  /SafekeepingPlaceFormat Must be present
Or    /LEI Must be present
```

27.4.7.7 QuantityBreakdown <QtyBrkdown>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown46](#)" on page 1575 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1576
	LotQuantity <LotQty>	[0..1]	±		1576
	LotDateTime <LotDtTm>	[0..1]	±		1576
	LotPrice <LotPric>	[0..1]	±		1577
	TypeOfPrice <TpOfPric>	[0..1]	±		1577

27.4.8 SettlementParameters <SttlmParams>

Presence: [1..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: [C13 "CashClearingSystemRule"](#), [C27 "FXStandingInstructionPresenceRule"](#), [C55 "SettlementDetailsRule"](#), [C56 "SettlementParametersGuideline"](#)

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails167" on page 1600 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1603
	Priority <Prty>	[0..1]	±		1603
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1603
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1603
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1604
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1604
	BlockTrade <BlckTrad>	[0..1]	±		1604
	CCPEligibility <CCPElgbly>	[0..1]	±		1605
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1605
	CashClearingSystem <CshClrSys>	[0..1]	±		1605
	ExposureType <XpsrTp>	[0..1]	±		1605
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1606
	MarketClientSide <MktClntSd>	[0..1]	±		1606
	NettingEligibility <NetgElgbly>	[0..1]	±		1606
	Registration <Regn>	[0..1]	±		1606
	RepurchaseType <RpTp>	[0..1]	±		1607
	LegalRestrictions <LglRstrctns>	[0..1]	±		1607
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1607
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1607
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1608
	TaxCapacity <TaxCpcty>	[0..1]	±		1608
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1608
	Tracking <Trckg>	[0..1]	±		1608
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1609
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1609
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1609
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1609
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1610
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1610
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1610

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.

27.4.9 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: [C12 "BookTransferGuideline"](#), [C24 "DepositoryGuideline"](#), [C41 "Party2PresenceRule"](#), [C42 "Party3PresenceRule"](#), [C43 "Party4PresenceRule"](#), [C44 "Party5PresenceRule"](#), [C54 "SettlementChainGuideline"](#)

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see ["SettlementParties76"](#) on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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.

27.4.10 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C12 "BookTransferGuideline", C24 "DepositoryGuideline", C41 "Party2PresenceRule", C42 "Party3PresenceRule", C43 "Party4PresenceRule", C44 "Party5PresenceRule", C54 "SettlementChainGuideline"

ReceivingSettlementParties <RcvgSttImPties> contains the following elements (see "SettlementParties76" on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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.

27.4.11 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see "[CashParties36](#)" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1479
	DebtorAgent <DbtrAgt>	[0..1]	±		1480
	Creditor <Cdtr>	[0..1]	±		1480
	CreditorAgent <CdtrAgt>	[0..1]	±		1481
	Intermediary <Intrmy>	[0..1]	±		1481

27.4.12 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see "AmountAndDirection94" on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1219
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1219
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1219
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1220
	Amount <Amt>	[1..1]	Amount	C1, C10	1220
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1220
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1220
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1221
	ValueDate <ValDt>	[0..1]	±		1221

27.4.13 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts39" on page 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1245
	ChargesFees <ChrgsFees>	[0..1]	±		1246
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1246
	TradeAmount <TradAmt>	[0..1]	±		1246
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1247
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1247
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1247
	LocalTax <LclTax>	[0..1]	±		1248
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1248
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1248
	Margin <Mrgn>	[0..1]	±		1249
	Other <Othr>	[0..1]	±		1249
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1249
	ShippingAmount <ShppgAmt>	[0..1]	±		1250
	SpecialConcession <SpclCncssn>	[0..1]	±		1250
	StampDuty <StrmpDty>	[0..1]	±		1250
	StockExchangeTax <StockXchgTax>	[0..1]	±		1251
	TransferTax <TrfTax>	[0..1]	±		1251
	TransactionTax <TxTax>	[0..1]	±		1251
	ValueAddedTax <ValAddedTax>	[0..1]	±		1252
	WithholdingTax <WhldgTax>	[0..1]	±		1252
	NetGainLoss <NetGnLoss>	[0..1]	±		1252
	ConsumptionTax <CsmptnTax>	[0..1]	±		1253
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1253
	ResearchFee <RsrchFee>	[0..1]	±		1253

27.4.14 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C31 "InvestorCountryCodeRule", C48 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following elements (see "OtherParties33" on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1477
	QualifiedForeignIntermediary <QlfdFrgrnIntrmy>	[0..1]	±		1477
	StockExchange <StockXchg>	[0..1]	±		1477
	TradeRegulator <TradRgltr>	[0..1]	±		1478
	TripartyAgent <TrptyAgt>	[0..1]	±		1478
	Broker <Brkr>	[0..1]	±		1479

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.

27.4.15 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Information for registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		832
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		832
	RegistrarAccount <RegarAcct>	[0..1]	Text		833
	CertificateNumber <CertNb>	[0..*]	±	C34	833

27.4.15.1 CertificationIdentification <CertfctnId>

Presence: [0..1]

Definition: Identification assigned to a deposit.

Datatype: "Max35Text" on page 1997

27.4.15.2 CertificationDateTime <CertfctnDtTm>

Presence: [0..1]

Definition: Date/time at which the certificates in the deposit were validated by the agent.

CertificationDateTime <CertfctnDtTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

27.4.15.3 RegistrarAccount <RegarAcct>

Presence: [0..1]

Definition: Account at the registrar where financial instruments are registered.

Datatype: "Max35Text" on page 1997

27.4.15.4 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Impacted by: C34 "ISO8532AndIssuerSchemeNameRule"

CertificateNumber <CertNb> contains the following elements (see "SecuritiesCertificate4" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1437
	Issuer <Issr>	[0..1]	Text		1438
	SchemeName <SchmeNm>	[0..1]	Text		1438

Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

27.4.16 GeneratedReason <GnrtdRsn>

Presence: [0..*]

Definition: Specifies the reason why the transaction was generated.

GeneratedReason <GnrtdRsn> contains the following elements (see "GeneratedReason5" on page 1762 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1763
{Or	Code <Cd>	[1..1]	CodeSet		1763
Or}	Proprietary <Prtry>	[1..1]	±		1763
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1764

27.4.17 StatusAndReason <StsAndRsn>

Presence: [0..1]

Definition: Status and reason of the transaction.

Impacted by: C57 "SettlementStatusAndMatchedRule"

StatusAndReason <StsAndRsn> contains the following **StatusAndReason28** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingStatus <PrcgSts>	[0..1]	±		834
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		835
	MatchingStatus <MtchgSts>	[0..1]	±		835
	SettlementStatus <SttlmSts>	[0..1]	±	C45	836

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).

27.4.17.1 ProcessingStatus <PrcgSts>

Presence: [0..1]

Definition: Provides the status of an instruction.

ProcessingStatus <PrcgSts> contains one of the following elements (see "ProcessingStatus52Choice" on page 1787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1787
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1787
Or	Repair <Rpr>	[1..1]	±		1788
Or	PendingCancellation <PdgCxl>	[1..1]	±		1788
Or	Proprietary <Prtry>	[1..1]	±		1788
Or}	CancellationRequested <CxlReqd>	[1..1]	±	C1	1789

27.4.17.2 InferredMatchingStatus <IfrrdMtchgSts>

Presence: [0..1]

Definition: Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <IfrrdMtchgSts> contains one of the following elements (see "MatchingStatus24Choice" on page 1813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1814
Or	Unmatched <Umtchd>	[1..1]			1814
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1815
Or}	Reason <Rsn>	[1..*]			1815
	Code <Cd>	[1..1]			1815
{Or	Code <Cd>	[1..1]	CodeSet		1816
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818
Or}	Proprietary <Prtry>	[1..1]	±		1818

27.4.17.3 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "[MatchingStatus24Choice](#)" on page 1813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1814
Or	Unmatched <Umtchd>	[1..1]			1814
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1815
Or}	Reason <Rsn>	[1..*]			1815
	Code <Cd>	[1..1]			1815
{Or	Code <Cd>	[1..1]	CodeSet		1816
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818
Or}	Proprietary <Prtry>	[1..1]	±		1818

27.4.17.4 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: [C45 "PendingToFailingRule"](#)

SettlementStatus <SttlmSts> contains one of the following elements (see "SettlementStatus17Choice" on page 1803 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1803
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1804
Or}	Reason <Rsn>	[1..*]			1804
	Code <Cd>	[1..1]			1804
{Or	Code <Cd>	[1..1]	CodeSet		1805
Or}	Proprietary <Prtry>	[1..1]	±		1808
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1808
Or	Failing <Fng>	[1..1]			1808
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1808
Or}	Reason <Rsn>	[1..*]			1809
	Code <Cd>	[1..1]			1809
{Or	Code <Cd>	[1..1]	CodeSet		1809
Or}	Proprietary <Prtry>	[1..1]	±		1813
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1813
Or}	Proprietary <Prtry>	[1..1]	±		1813

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.

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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.033.001.10** **SecuritiesFinancingInstructionV10**

28.1 **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 SecuritiesFinancingInstructionV10 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.

28.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincglInstr>	[1..1]		C11, C12, C20, C21, C44, C45, C50, C51, C52, C49	
	TransactionIdentification <TxId>	[1..1]	Text		852
	TransactionTypeAndAdditionalParameters <TxTpAndAddtlParams>	[1..1]			852
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		853
	Payment <Pmt>	[1..1]	CodeSet		853
	CommonIdentification <CmonId>	[0..1]	Text		853
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		853
	NumberCounts <NbCounts>	[0..1]	±	C18	854
	Linkages <Lnkgs>	[0..*]		C33	854
	ProcessingPosition <PrcgPos>	[0..1]	±	C60	854
	MessageNumber <MsgNb>	[0..1]	±	C55	855
	Reference <Ref>	[1..1]	±		855
	LinkedQuantity <LkdQty>	[0..1]	±		856
	ReferenceOwner <RefOwnr>	[0..1]	±		856
	TradeDetails <TradDtls>	[1..1]		C3, C17, C29, C42, C58	856
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		858
	PlaceOfClearing <PlcOfClr>	[0..1]	±		858
	TradeDate <TradDt>	[0..1]	±		859
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		859
	DealPrice <DealPric>	[0..1]	±		859
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C35	860
	Reporting <Rptg>	[0..*]	±		860
	TradeTransactionCondition <TradTxCond>	[0..*]	±		860
	InvestorCapacity <InvstrCpcty>	[0..1]	±		861

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		861
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		861
	AffirmationStatus <AffirmSts>	[0..1]	±		861
	MatchingStatus <MtchgSts>	[0..1]	±		862
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		862
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		862
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C24, C25, C31, C32, C36	862
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C41	863
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]		C22, C47, C48	867
	SettlementQuantity <SttlmQty>	[1..1]	±		868
	DenominationChoice <DnmtnChc>	[0..1]	Text		868
	AccountOwner <AcctOwnr>	[0..1]	±		868
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		868
	CashAccount <CshAcct>	[0..1]	±		869
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C46	869
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		869
	SecuritiesFinancingDetails <SctiesFincgDtls>	[1..1]			870
	SecuritiesFinancingTradIdentification <SctiesFincgTradId>	[0..1]	Text		872
	ClosingLegIdentification <ClsLegId>	[0..1]	Text		872
	TerminationDate <TermtnDt>	[0..1]	±		872
	RateChangeDate <RateChngDt>	[0..1]	±		872
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		872
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		873
	RateType <RateTp>	[0..1]	±		873
	Revaluation <Rvaltn>	[0..1]	±		873
	LegalFramework <LglFrmwk>	[0..1]	±		873
	InterestComputationMethod <IntrstCmpnMtd>	[0..1]	±		874
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		874

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestPayment <IntrstPmt>	[0..1]	Indicator		874
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		874
	RepurchaseRate <RpRate>	[0..1]	±	C56	875
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C56	875
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C56	875
	ChargesRate <ChrgsRate>	[0..1]	±	C56	876
	PricingRate <PrigcRate>	[0..1]	±		876
	Spread <Sprd>	[0..1]	±	C56	876
	TransactionCallDelay <TxCallDely>	[0..1]	Text		877
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		877
	DealAmount <DealAmt>	[0..1]	±		877
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		877
	ForfeitAmount <FrftAmt>	[0..1]	±		878
	PremiumAmount <PrmAmt>	[0..1]	±		878
	TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>	[0..1]	±		878
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		878
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		879
	SettlementParameters <SttlmParams>	[0..1]		C13, C26, C54	879
	HoldIndicator <HldInd>	[0..1]	Indicator		881
	Priority <Prty>	[0..1]	±		881
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		881
	SettlingCapacity <SttlgCpcty>	[0..1]	±		881
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		881
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		882
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		882
	CashClearingSystem <CshClrSys>	[0..1]	±		882
	TaxCapacity <TaxCpcty>	[0..1]	±		883
	MarketClientSide <MktCIntSd>	[0..1]	±		883
	FXStandingInstruction <FxStgInstr>	[0..1]	±		883
	BlockTrade <BlokTrad>	[0..1]	±		883

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	LegalRestrictions <LglRstrctns>	[0..1]	±		884
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		884
	NettingEligibility <NetgElgblty>	[0..1]	±		884
	CCPEligibility <CCPElgbly>	[0..1]	±		884
	Tracking <Trckg>	[0..1]	±		885
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		885
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		885
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		886
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C59	886
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C10, C23, C37, C38, C39, C40, C53	887
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C10, C23, C37, C38, C39, C40, C53	888
	CashParties <CshPties>	[0..1]	±		890
	OpeningSettlementAmount <OpngSttlmAmt>	[0..1]	±		890
	OtherAmounts <OthrAmts>	[0..1]	±		891
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C30, C43	892
	SupplementaryData <SplmtryData>	[0..*]	±	C57	893

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 FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured element.

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 CurrencyToBuyOrSellRule

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.

- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

C18 CurrentInstructionNumberRule

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C19 CurrentInstructionNumberRule

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

C20 DeliveringDepositoryAndParty1Part1Rule

If the transaction is a reverse repo and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

On Condition
 /TransactionTypeAndAdditionalParameters/
 SecuritiesFinancingTransactionType is equal to value 'ReverseRepo'
 And /StandingSettlementInstructionDetails is absent
 Following Must be True
 /DeliveringSettlementParties/Depository Must be present
 And /DeliveringSettlementParties/Party1 Must be present

This constraint is defined at the MessageDefinition level.

C21 DeliveringDepositoryAndParty1Part2Rule

If the transaction is a securities borrowing and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

On Condition
 /TransactionTypeAndAdditionalParameters/
 SecuritiesFinancingTransactionType is equal to value 'SecuritiesBorrowing'
 And /StandingSettlementInstructionDetails is absent
 Following Must be True
 /DeliveringSettlementParties/Depository Must be present
 And /DeliveringSettlementParties/Party1 Must be present

This constraint is defined at the MessageDefinition level.

C22 DenominationRule

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C23 DepositoryGuideline

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C24 DescriptionPresenceRule

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

C25 DescriptionUsageRule

Description must be used alone as the last resort.

C26 FXStandingInstructionPresenceRule

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent.

C27 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C28 IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C29 InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C30 InvestorCountryCodeRule

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C31 ISINGuideline

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C32 ISINPresenceRule

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

C33 LinkedQuantityRule

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

C34 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C35 NumberRule

If Number is negative, then Sign must be present.

C36 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description must be present.

C37 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C38 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C39 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C40 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C41 PlaceOfListingRule

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C42 PlaceOfTradeRule

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C43 QualifiedForeignIntermediaryRule

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C44 ReceivingDepositoryAndParty1Part1Rule

If the transaction is a repo and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

```
On Condition
  /TransactionTypeAndAdditionalParameters/
  SecuritiesFinancingTransactionType is equal to value 'Repo'
  And /StandingSettlementInstructionDetails is absent
  Following Must be True
```

```

    /ReceivingSettlementParties/Depository Must be present
And    /ReceivingSettlementParties/Party1 Must be present

```

This constraint is defined at the MessageDefinition level.

C45 ReceivingDepositoryAndParty1Part2Rule

If the transaction is a securities lending and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

```

On Condition
    /TransactionTypeAndAdditionalParameters/
SecuritiesFinancingTransactionType is equal to value 'SecuritiesLending'
And    /StandingSettlementInstructionDetails is absent
Following Must be True
    /ReceivingSettlementParties/Depository Must be present
And    /ReceivingSettlementParties/Party1 Must be present

```

This constraint is defined at the MessageDefinition level.

C46 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C47 SafekeepingPlaceGuideline

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/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.

C48 SafekeepingPlaceRule

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C49 SecuritiesMarketPracticeGroupGuideline

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

This constraint is defined at the MessageDefinition level.

C50 SellerSSI1Rule

If standing settlement instruction applies and the transaction is a reverse repo, then Seller must be present.

```
On Condition
    /TransactionTypeAndAdditionalParameters/
    SecuritiesFinancingTransactionType is equal to value 'ReverseRepo'
    And    /StandingSettlementInstructionDetails is present
Following Must be True
    /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

This constraint is defined at the MessageDefinition level.

C51 SellerSSI2Rule

If standing settlement instruction applies and the transaction is a securities borrowing, then Seller must be present.

```
On Condition
    /TransactionTypeAndAdditionalParameters/
    SecuritiesFinancingTransactionType is equal to value 'SecuritiesBorrowing'
    And    /StandingSettlementInstructionDetails is present
Following Must be True
    /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

This constraint is defined at the MessageDefinition level.

C52 SettlementAmountRule

If the Transaction is against payment, then OpeningSettlementAmount must be present.

```
On Condition
    /TransactionTypeAndAdditionalParameters/Payment is equal to value
    'AgainstPaymentSettlement'
Following Must be True
    /OpeningSettlementAmount Must be present
```

This constraint is defined at the MessageDefinition level.

C53 SettlementChainGuideline

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C54 SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C55 ShortLongNumberRule

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C56 SignRule

When Sign is present, rate must not be zero.

C57 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C58 TradeDateTimeUTCRule

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C59 VendorPresenceRule

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

C60 WithLinkageRule

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

28.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

28.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the instructing party.

Datatype: "Max35Text" on page 1997

28.4.2 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 **TransactionTypeAndAdditionalParameters** 15 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTransactionType <ScetiesFincgTxTp>	[1..1]	CodeSet		853
	Payment <Pmt>	[1..1]	CodeSet		853
	CommonIdentification <CmonId>	[0..1]	Text		853
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		853

28.4.2.1 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 1948

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.

28.4.2.2 Payment <Pmt>*Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1867

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).

28.4.2.3 CommonIdentification <CmonId>*Presence:* [0..1]*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.*Datatype:* "Max35Text" on page 1997**28.4.2.4 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

28.4.3 NumberCounts <NbCounts>

Presence: [0..1]

Definition: Count of the number of transactions linked.

Impacted by: C18 "CurrentInstructionNumberRule"

NumberCounts <NbCounts> contains one of the following elements (see "NumberCount1Choice" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1469
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1469
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1470
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1470

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.

28.4.4 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

Impacted by: C33 "LinkedQuantityRule"

Linkages <Lnkgs> contains the following **Linkages54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C60	854
	MessageNumber <MsgNb>	[0..1]	±	C55	855
	Reference <Ref>	[1..1]	±		855
	LinkedQuantity <LkdQty>	[0..1]	±		856
	ReferenceOwner <RefOwnr>	[0..1]	±		856

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.

28.4.4.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: Specifies when the transaction is to be executed relative to a linked transaction.

Impacted by: C60 "WithLinkageRule"

ProcessingPosition <PrcgPos> contains one of the following elements (see "ProcessingPosition7Choice" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1421
Or}	Proprietary <Prtry>	[1..1]	±		1422

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.

28.4.4.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C55 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "DocumentNumber5Choice" on page 1302 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1303
Or	LongNumber <LngNb>	[1..1]	Text		1303
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1303

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.

28.4.4.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see ["References41Choice"](#) on page 1361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1361
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1362
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1362
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1362
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1362
Or	PoolIdentification <PoolId>	[1..1]	Text		1362
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1362

28.4.4.4 LinkedQuantity <LkdQty>

Presence: [0..1]

Definition: Quantity of financial instruments of the linked transaction to be paired-off or turned.

LinkedQuantity <LkdQty> contains one of the following elements (see ["PairedOrTurnedQuantity3Choice"](#) on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±		1571
Or}	TurnedQuantity <TrndQty>	[0..1]	±		1572

28.4.4.5 ReferenceOwner <RefOwnr>

Presence: [0..1]

Definition: Party that generates the reference.

ReferenceOwner <RefOwnr> contains one of the following elements (see ["PartyIdentification127Choice"](#) on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1526
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1526

28.4.5 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the securities financing deal.

Impacted by: [C3 "AdditionalDetailsRule"](#), [C17 "CurrencyToBuyOrSellRule"](#), [C29 "InvestorCapacityRule"](#), [C42 "PlaceOfTradeRule"](#), [C58 "TradeDateTimeUTCRule"](#)

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails116** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		858
	PlaceOfClearing <PlcOfClr>	[0..1]	±		858
	TradeDate <TradDt>	[0..1]	±		859
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		859
	DealPrice <DealPric>	[0..1]	±		859
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C35	860
	Reporting <Rptg>	[0..*]	±		860
	TradeTransactionCondition <TradTxCond>	[0..*]	±		860
	InvestorCapacity <InvstrCpcty>	[0..1]	±		861
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		861
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		861
	AffirmationStatus <AffirmSts>	[0..1]	±		861
	MatchingStatus <MtchgSts>	[0..1]	±		862
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		862
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		862

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 element.

- **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.

28.4.5.1 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1373
	LEI <LEI>	[0..1]	IdentifierSet		1374

28.4.5.2 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 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1293
	LEI <LEI>	[0..1]	IdentifierSet		1293

28.4.5.3 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 "[TradeDate8Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1299
Or}	DateCode <DtCd>	[1..1]			1299
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

28.4.5.4 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

28.4.5.5 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 "Price10" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1547
{Or	Yielded <Yldd>	[1..1]	Indicator		1547
Or}	ValueType <ValTp>	[1..1]	CodeSet		1547
	Value <Val>	[1..1]	±		1548

28.4.5.6 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days on which the interest rate accrues (daily accrual note).

Impacted by: C35 "NumberRule"

Datatype: "Max3Number" on page 1994

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

28.4.5.7 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 "Reporting6Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1455

28.4.5.8 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 "TradeTransactionCondition5Choice" on page 1847 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1847
Or}	Proprietary <Prtry>	[1..1]	±		1848

28.4.5.9 InvestorCapacity <InvstrCpcty>*Presence:* [0..1]*Definition:* Specifies the role of the investor in the transaction.**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "InvestorCapacity4Choice" on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	±		1454

28.4.5.10 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 "TradeOriginator3Choice" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1453
Or}	Proprietary <Prtry>	[1..1]	±		1453

28.4.5.11 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 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1375
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1376

28.4.5.12 AffirmationStatus <AffirmSts>*Presence:* [0..1]*Definition:* Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see "[AffirmationStatus8Choice](#)" on page 1801 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1801
Or}	Proprietary <Prtry>	[1..1]	±		1801

28.4.5.13 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1801 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1801
Or}	Proprietary <Prtry>	[1..1]	±		1802

28.4.5.14 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which cannot be included within the structured fields of the message.

Datatype: "[Max350Text](#)" on page 1997

28.4.5.15 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "[Max350Text](#)" on page 1997

28.4.6 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C24 "DescriptionPresenceRule"](#), [C25 "DescriptionUsageRule"](#), [C31 "ISINGuideline"](#), [C32 "ISINPresenceRule"](#), [C36 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrlId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

28.4.7 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C4 "AdditionalDetailsRule", C41 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes91" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1330
	DayCountBasis <DayCntBsis>	[0..1]	±		1330
	RegistrationForm <RegnForm>	[0..1]			1330
{Or	Code <Cd>	[1..1]	CodeSet		1330
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentFrequency <PmtFrqcy>	[0..1]			1331
{Or	Code <Cd>	[1..1]	CodeSet		1331
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentStatus <PmtSts>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1332
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333
	ClassificationType <ClssfctnTp>	[0..1]	±		1333
	OptionStyle <OptnStyle>	[0..1]	±		1334
	OptionType <OptnTp>	[0..1]			1334
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1335
	CouponDate <CpnDt>	[0..1]	Date		1335
	ExpiryDate <XpryDt>	[0..1]	Date		1335
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1335
	MaturityDate <MtrtyDt>	[0..1]	Date		1335
	IssueDate <IssdDt>	[0..1]	Date		1336
	NextCallableDate <NxtClblDt>	[0..1]	Date		1336
	PutableDate <PutblDt>	[0..1]	Date		1336
	DatedDate <DtdDt>	[0..1]	Date		1336
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1336
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1336

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1336
	NextFactor <NxtFctr>	[0..1]	Rate		1336
	InterestRate <IntrstRate>	[0..1]	Rate		1337
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1337
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1337
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1337
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1337
{Or	Short <Shrt>	[1..1]	Text		1337
Or}	Long <Lng>	[1..1]	±		1337
	PoolNumber <PoolNb>	[0..1]	±		1338
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1338
	CallableIndicator <ClblInd>	[0..1]	Indicator		1338
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1338
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1339
	ExercisePrice <ExrcPric>	[0..1]	±		1339
	SubscriptionPrice <SbcptPric>	[0..1]	±		1339
	ConversionPrice <ConvsvPric>	[0..1]	±		1339
	StrikePrice <StrkPric>	[0..1]	±		1340
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1340
	ContractSize <CtrctSz>	[0..1]	±		1340
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1340
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1342

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.

28.4.8 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C22 "DenominationRule", C47 "SafekeepingPlaceGuideline", C48 "SafekeepingPlaceRule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following **QuantityAndAccount79** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		868
	DenominationChoice <DnmtnChc>	[0..1]	Text		868
	AccountOwner <AcctOwnr>	[0..1]	±		868
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		868
	CashAccount <CshAcct>	[0..1]	±		869
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C46	869
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		869

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.

28.4.8.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see ["Quantity6Choice"](#) on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

28.4.8.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: ["Max210Text"](#) on page 1996

28.4.8.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see ["PartyIdentification144"](#) on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

28.4.8.4 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

28.4.8.5 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

28.4.8.6 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C46 "SafekeepingPlaceFormatOrLEIRule"](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
  /SafekeepingPlaceFormat Must be present
Or    /LEI Must be present
```

28.4.8.7 QuantityBreakdown <QtyBrkdown>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown46](#)" on page 1575 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1576
	LotQuantity <LotQty>	[0..1]	±		1576
	LotDateTime <LotDtTm>	[0..1]	±		1576
	LotPrice <LotPric>	[0..1]	±		1577
	TypeOfPrice <TpOfPric>	[0..1]	±		1577

28.4.9 SecuritiesFinancingDetails <SctiesFincgDtls>

Presence: [1..1]

Definition: Details for the closing of the securities financing transaction.

SecuritiesFinancingDetails <SctiesFincgDtls> contains the following
SecuritiesFinancingTransactionDetails43 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		872
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		872
	TerminationDate <TermntnDt>	[0..1]	±		872
	RateChangeDate <RateChngDt>	[0..1]	±		872
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		872
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		873
	RateType <RateTp>	[0..1]	±		873
	Revaluation <Rvaltn>	[0..1]	±		873
	LegalFramework <LglFrmwk>	[0..1]	±		873
	InterestComputationMethod <IntrstCmptnMtd>	[0..1]	±		874
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		874
	InterestPayment <IntrstPmt>	[0..1]	Indicator		874
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		874
	RepurchaseRate <RpRate>	[0..1]	±	C56	875
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C56	875
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C56	875
	ChargesRate <ChrgsRate>	[0..1]	±	C56	876
	PricingRate <PricgRate>	[0..1]	±		876
	Spread <Sprd>	[0..1]	±	C56	876
	TransactionCallDelay <TxCallDely>	[0..1]	Text		877
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		877
	DealAmount <DealAmt>	[0..1]	±		877
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		877
	ForfeitAmount <FrftAmt>	[0..1]	±		878
	PremiumAmount <PrmAmt>	[0..1]	±		878
	TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>	[0..1]	±		878
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		878
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		879

28.4.9.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>*Presence:* [0..1]*Definition:* Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).*Datatype:* "Max52Text" on page 1997**28.4.9.2 ClosingLegIdentification <ClsgLegId>***Presence:* [0..1]*Definition:* Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).*Datatype:* "Max35Text" on page 1997**28.4.9.3 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Closing date/time or maturity date/time of the transaction.**TerminationDate <TermntnDt>** contains one of the following elements (see "TerminationDate6Choice" on page 1296 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1296
Or}	Code <Cd>	[1..1]			1296
{Or	Code <Cd>	[1..1]	CodeSet		1297
Or}	Proprietary <Prtry>	[1..1]	±		1297

28.4.9.4 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

28.4.9.5 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

28.4.9.6 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

28.4.9.7 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see ["RateType35Choice"](#) on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1579
Or}	Proprietary <Prtry>	[1..1]	±		1579

28.4.9.8 Revaluation <Rvaltn>

Presence: [0..1]

Definition: Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

Revaluation <Rvaltn> contains one of the following elements (see ["RevaluationIndicator3Choice"](#) on page 1429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1429
Or}	Proprietary <Prtry>	[1..1]	±		1429

28.4.9.9 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see "[LegalFramework3Choice](#)" on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1459
Or}	Proprietary <Prtry>	[1..1]	±		1459

28.4.9.10 InterestComputationMethod <IntrstCmptnMtd>

Presence: [0..1]

Definition: Identifies the computation method of accrued interest of the related financial instrument.

InterestComputationMethod <IntrstCmptnMtd> contains one of the following elements (see "[InterestComputationMethodFormat4Choice](#)" on page 1463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1463
Or}	Proprietary <Prtry>	[1..1]	±		1466

28.4.9.11 MaturityDateModification <MtrtyDtMod>

Presence: [0..1]

Definition: Indicates whether the maturity date of the securities financing transaction may be modified.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

28.4.9.12 InterestPayment <IntrstPmt>

Presence: [0..1]

Definition: Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

28.4.9.13 VariableRateSupport <VarblRateSpprt>

Presence: [0..1]

Definition: Index or support rate used together with the spread to calculate the repurchase rate.

VariableRateSupport <VarblRateSpprt> contains the following elements (see "RateName1" on page 1579 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1579
	RateName <RateNm>	[1..1]	Text		1580

28.4.9.14 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Rate to be used to recalculate the repurchase amount.

Impacted by: C56 "SignRule"

RepurchaseRate <RpRate> contains the following elements (see "Rate2" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

28.4.9.15 StockLoanMargin <StockLnMrgn>

Presence: [0..1]

Definition: Percentage mark-up on a loan consideration used to reflect the lender's risk.

Impacted by: C56 "SignRule"

StockLoanMargin <StockLnMrgn> contains the following elements (see "Rate2" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

28.4.9.16 SecuritiesHaircut <SctiesHrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the security expressed as a percentage.

Impacted by: C56 "SignRule"

SecuritiesHaircut <SctiesHrcut> contains the following elements (see "Rate2" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

28.4.9.17 ChargesRate <ChrgsRate>

Presence: [0..1]

Definition: Interest rate paid in the context of a securities financing transaction.

Impacted by: C56 "SignRule"

ChargesRate <ChrgsRate> contains the following elements (see "Rate2" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

28.4.9.18 PricingRate <PricgRate>

Presence: [0..1]

Definition: Interest rate to be paid on the transaction amount, as agreed between the counterparties.

PricingRate <PricgRate> contains one of the following elements (see "RateOrName1Choice" on page 1468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C29	1468
Or}	RateName <RateNm>	[1..1]	±		1469

28.4.9.19 Spread <Sprd>

Presence: [0..1]

Definition: Repurchase spread expressed as a rate; margin over or under an index that determines the repurchase rate.

Impacted by: C56 "SignRule"

Spread <Sprd> contains the following elements (see ["Rate2"](#) on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

28.4.9.20 TransactionCallDelay <TxCallDely>

Presence: [0..1]

Definition: Minimum number of days' notice a counterparty needs for terminating the transaction.

Datatype: ["Exact3NumericText"](#) on page 1995

28.4.9.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

Presence: [0..1]

Definition: Total number of collateral instructions involved in the transaction.

Datatype: ["Exact3NumericText"](#) on page 1995

28.4.9.22 DealAmount <DealAmt>

Presence: [0..1]

Definition: Principal amount of a trade (for second leg).

DealAmount <DealAmt> contains the following elements (see ["AmountAndDirection21"](#) on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

28.4.9.23 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see ["AmountAndDirection21"](#) on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

28.4.9.24 ForfeitAmount <FrftAmt>*Presence:* [0..1]*Definition:* Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.**ForfeitAmount <FrftAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

28.4.9.25 PremiumAmount <PrmAmt>*Presence:* [0..1]*Definition:* Difference between the amount of money of the first leg and the amount of the second leg of the transaction.**PremiumAmount <PrmAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

28.4.9.26 TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>*Presence:* [0..1]*Definition:* Amount of money to be settled per piece of collateral to terminate the transaction.**TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>** contains the following elements (see "[AmountAndDirection21](#)" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

28.4.9.27 TerminationTransactionAmount <TermntnTxAmt>*Presence:* [0..1]*Definition:* Total amount of money to be settled to terminate the transaction.

TerminationTransactionAmount <TermntnTxAmt> contains the following elements (see "AmountAndDirection21" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

28.4.9.28 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: "Max140Text" on page 1996

28.4.10 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: C13 "CashClearingSystemRule", C26 "FXStandingInstructionPresenceRule", C54 "SettlementDetailsRule"

SettlementParameters <SttlmParams> contains the following **SettlementDetails148** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		881
	Priority <Prty>	[0..1]	±		881
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		881
	SettlingCapacity <SttlgCpcty>	[0..1]	±		881
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		881
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		882
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		882
	CashClearingSystem <CshClrSys>	[0..1]	±		882
	TaxCapacity <TaxCpcty>	[0..1]	±		883
	MarketClientSide <MktClntSd>	[0..1]	±		883
	FXStandingInstruction <FxStgInstr>	[0..1]	±		883
	BlockTrade <BlckTrad>	[0..1]	±		883
	LegalRestrictions <LglRstrctns>	[0..1]	±		884
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		884
	NettingEligibility <NetgElgblty>	[0..1]	±		884
	CCPEligibility <CCPElgbly>	[0..1]	±		884
	Tracking <Trckg>	[0..1]	±		885
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		885
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		885
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		886

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.

28.4.10.1 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

28.4.10.2 Priority <Prty>*Presence:* [0..1]*Definition:* Specifies whether the transaction is to be executed with a high priority.**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1451
Or}	Proprietary <Prtry>	[1..1]	±		1451

28.4.10.3 SettlementTransactionCondition <SttlmTxCond>*Presence:* [0..*]*Definition:* Conditions under which the order/trade is to be settled.**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "SettlementTransactionCondition18Choice" on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1839
Or}	Proprietary <Prtry>	[1..1]	±		1841

28.4.10.4 SettlingCapacity <SttlgCpcty>*Presence:* [0..1]*Definition:* Role of a party in the settlement of the transaction.**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "SettlingCapacity7Choice" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

28.4.10.5 StampDutyTaxBasis <StmpDtyTaxBsis>*Presence:* [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

28.4.10.6 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

28.4.10.7 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see "BeneficialOwnership4Choice" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1458
Or}	Proprietary <Prtry>	[1..1]	±		1459

28.4.10.8 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see "CashSettlementSystem4Choice" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

28.4.10.9 TaxCapacity <TaxCpcty>*Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see ["TaxCapacityParty4Choice"](#) on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442

28.4.10.10 MarketClientSide <MktCIntSd>*Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktCIntSd>** contains one of the following elements (see ["MarketClientSide6Choice"](#) on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1371

28.4.10.11 FXStandingInstruction <FxStgInstr>*Presence:* [0..1]*Definition:* Specifies whether the foreign exchange standing instruction in place should apply.**FXStandingInstruction <FxStgInstr>** contains one of the following elements (see ["FXStandingInstruction4Choice"](#) on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1447
Or}	Proprietary <Prtry>	[1..1]	±		1447

28.4.10.12 BlockTrade <BlckTrad>*Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is a block parent or child.**BlockTrade <BlckTrad>** contains one of the following elements (see ["BlockTrade4Choice"](#) on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1450
Or}	Proprietary <Prtry>	[1..1]	±		1450

28.4.10.13 LegalRestrictions <LglRstrctns>*Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1444
Or}	Proprietary <Prtry>	[1..1]	±		1444

28.4.10.14 SettlementSystemMethod <SttlmSysMtd>*Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1443

28.4.10.15 NettingEligibility <NetgElgblty>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

28.4.10.16 CCPEligibility <CCPElgblty>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1449
Or}	Proprietary <Prtry>	[1..1]	±		1449

28.4.10.17 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see "Tracking4Choice" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1441
Or}	Proprietary <Prtry>	[1..1]	±		1441

28.4.10.18 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing6Choice" on page 1440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1440
Or}	Proprietary <Prtry>	[1..1]	±		1440

28.4.10.19 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 1973

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).

28.4.10.20 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

28.4.11 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C59 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following elements (see "StandingSettlementInstruction16" on page 1611 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStglInstrDB>	[1..1]	±		1611
	Counterparty <CtrPty>	[1..1]	±		1611
	Vendor <Vndr>	[0..1]	±		1612
	OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	1612
	OtherReceivingSettlementParties <OthrRcvngSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	1614

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

28.4.12 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C10 "BookTransferGuideline", C23 "DepositoryGuideline", C37 "Party2PresenceRule", C38 "Party3PresenceRule", C39 "Party4PresenceRule", C40 "Party5PresenceRule", C53 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties76" on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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.

28.4.13 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C10 "BookTransferGuideline", C23 "DepositoryGuideline", C37 "Party2PresenceRule", C38 "Party3PresenceRule", C39 "Party4PresenceRule", C40 "Party5PresenceRule", C53 "SettlementChainGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties76" on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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.

28.4.14 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see "[CashParties36](#)" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1479
	DebtorAgent <DbtrAgt>	[0..1]	±		1480
	Creditor <Cdtr>	[0..1]	±		1480
	CreditorAgent <CdtrAgt>	[0..1]	±		1481
	Intermediary <Intrmy>	[0..1]	±		1481

28.4.15 OpeningSettlementAmount <OpngSttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

OpeningSettlementAmount <OpngSttlmAmt> contains the following elements (see "AmountAndDirection94" on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1219
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1219
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1219
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1220
	Amount <Amt>	[1..1]	Amount	C1, C10	1220
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1220
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1220
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1221
	ValueDate <ValDt>	[0..1]	±		1221

28.4.16 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts39" on page 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1245
	ChargesFees <ChrgsFees>	[0..1]	±		1246
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1246
	TradeAmount <TradAmt>	[0..1]	±		1246
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1247
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1247
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1247
	LocalTax <LclTax>	[0..1]	±		1248
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1248
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1248
	Margin <Mrgn>	[0..1]	±		1249
	Other <Othr>	[0..1]	±		1249
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1249
	ShippingAmount <ShppgAmt>	[0..1]	±		1250
	SpecialConcession <SpclCncssn>	[0..1]	±		1250
	StampDuty <StrmpDty>	[0..1]	±		1250
	StockExchangeTax <StockXchgTax>	[0..1]	±		1251
	TransferTax <TrfTax>	[0..1]	±		1251
	TransactionTax <TxTax>	[0..1]	±		1251
	ValueAddedTax <ValAddedTax>	[0..1]	±		1252
	WithholdingTax <WhldgTax>	[0..1]	±		1252
	NetGainLoss <NetGnLoss>	[0..1]	±		1252
	ConsumptionTax <CsmptnTax>	[0..1]	±		1253
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1253
	ResearchFee <RsrchFee>	[0..1]	±		1253

28.4.17 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C30 "InvestorCountryCodeRule", C43 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following elements (see "[OtherParties33](#)" on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1477
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1477
	StockExchange <StockXchg>	[0..1]	±		1477
	TradeRegulator <TradRgltr>	[0..1]	±		1478
	TripartyAgent <TrptyAgt>	[0..1]	±		1478
	Broker <Brkr>	[0..1]	±		1479

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.

28.4.18 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C57 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.034.001.08** **SecuritiesFinancingStatusAdviceV08**

29.1 **MessageDefinition Functionality**

Scope

An securities financing transaction account servicer sends a SecuritiesFinancingStatusAdvice to an account owner to advise the status of a securities financing transaction previously instructed by the account owner.

The status advice may be sent as a response to the request of the account owner or not.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure managing securities financing transactions on behalf of their participants
- an agent (sub-custodian) managing securities financing transactions on behalf of their global custodian customer, or
- a custodian managing securities financing transactions on behalf of an investment management institution or a broker/dealer.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesFinancingStatusAdviceV08 MessageDefinition is composed of 8 MessageBuildingBlocks:

- A. TransactionIdentification
Provides unambiguous transaction identification information.
- B. ProcessingStatus
Processing status of the transaction.
- C. MatchingStatus
Provides the matching status of the instruction.
- D. InferredMatchingStatus
Provides the matching status of an instruction as per the account servicer based on an allegation. At this time no matching took place on the market (at the CSD/ICSD).

E. SettlementStatus

Provides the status of settlement of a transaction.

F. RepoCallRequestStatus

Provides the status of the repurchase agreement call request.

G. TransactionDetails

Identifies the details of the transaction.

H. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

29.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgStsAdv>	[1..1]		C28	
	TransactionIdentification <TxId>	[1..1]		C18	901
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		902
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		902
	CommonIdentification <CmonId>	[0..1]	Text		902
	ProcessingStatus <PrcgSts>	[0..1]	±		902
	MatchingStatus <MtchgSts>	[0..1]	±		903
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		904
	SettlementStatus <SttlmSts>	[0..1]	±	C24	904
	RepoCallRequestStatus <RepoCallReqSts>	[0..1]	±		905
	TransactionDetails <TxDtls>	[0..1]		C3, C31	905
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		908
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		908
	PoolIdentification <PoolId>	[0..1]	Text		909
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		909
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		909
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		909
	AccountOwner <AcctOwnr>	[0..1]	±		909
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		909
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C25	910
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		910
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C13, C14, C15, C16, C19	910
	SettlementQuantity <SttlmQty>	[1..1]	±		911
	OpeningSettlementAmount <OpngSttlmAmt>	[0..1]	±		912
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		912
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		912
	TerminationDate <TermntnDt>	[0..1]	±		913

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[0..1]	±		913
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		913
	ExpectedValueDate <XpctdValDt>	[0..1]	±		913
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		914
	RateChangeDate <RateChngDt>	[0..1]	±		914
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		914
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		915
	Payment <Pmt>	[1..1]	CodeSet		915
	SettlementParameters <SttlmParams>	[0..1]	±	C8, C27	915
	RateType <RateTp>	[0..1]	±		916
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		917
	RepurchaseRate <RpRate>	[0..1]	±	C29	917
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C29	917
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C29	918
	PricingRate <PricgRate>	[0..1]	±		918
	Spread <Sprd>	[0..1]	±	C29	918
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C7, C12, C20, C21, C22, C23, C26	919
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C7, C12, C20, C21, C22, C23, C26	920
	Investor <Invstr>	[0..1]	±		922
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		923
	SupplementaryData <SplmtryData>	[0..*]	±	C30	923

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 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 an ISIN code exists, it is strongly recommended that the ISIN be used.

C16 ISINPresenceRule

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

C17 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C18 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

C19 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description must be present.

C20 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C21 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C22 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C23 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C24 PendingToFailingRule

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

C25 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C26 SettlementChainGuideline

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C27 SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C28 SettlementStatusAndMatchedRule

If SettlementStatus is present alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

This constraint is defined at the MessageDefinition level.

C29 SignRule

When Sign is present, rate must not be zero.

C30 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C31 TwoLegTransactionOpeningClosingRule

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the following combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

29.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

29.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Impacted by: C18 "NoAccountOwnerTransactionIdentificationRule"

TransactionIdentification <TxId> contains the following **TransactionIdentifications32** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		902
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		902
	CommonIdentification <CmonId>	[0..1]	Text		902

Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

29.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 1997

29.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "Max35Text" on page 1997

29.4.1.3 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max35Text" on page 1997

29.4.2 ProcessingStatus <PrcgSts>

Presence: [0..1]

Definition: Processing status of the transaction.

ProcessingStatus <PrcgSts> contains one of the following elements (see "ProcessingStatus51Choice" on page 1789 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1790
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1790
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1791
Or	Rejected <Rjctd>	[1..1]	±		1791
Or	Repair <Rpr>	[1..1]	±		1791
Or	Cancelled <Canc>	[1..1]			1792
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1792
Or}	Reason <Rsn>	[1..*]			1792
	Code <Cd>	[1..1]	±		1793
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1793
Or	Proprietary <Prtry>	[1..1]	±		1793
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	1793
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	1794

29.4.3 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "MatchingStatus26Choice" on page 1758 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1758
Or	Unmatched <Umtchd>	[1..1]			1758
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1759
Or}	Reason <Rsn>	[1..*]			1759
	Code <Cd>	[1..1]			1759
{Or	Code <Cd>	[1..1]	CodeSet		1760
Or}	Proprietary <Prtry>	[1..1]	±		1762
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1762
Or}	Proprietary <Prtry>	[1..1]	±		1762

29.4.4 InferredMatchingStatus <IfrrdMtchgSts>

Presence: [0..1]

Definition: Provides the matching status of an instruction as per the account servicer based on an allegation. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <IfrrdMtchgSts> contains one of the following elements (see "MatchingStatus26Choice" on page 1758 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1758
Or	Unmatched <Umtchd>	[1..1]			1758
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1759
Or}	Reason <Rsn>	[1..*]			1759
	Code <Cd>	[1..1]			1759
{Or	Code <Cd>	[1..1]	CodeSet		1760
Or}	Proprietary <Prtry>	[1..1]	±		1762
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1762
Or}	Proprietary <Prtry>	[1..1]	±		1762

29.4.5 SettlementStatus <SttlmSts>

Presence: [0..1]

Definition: Provides the status of settlement of a transaction.

Impacted by: C24 "PendingToFailingRule"

SettlementStatus <SttlmSts> contains one of the following elements (see "SettlementStatus18Choice" on page 1751 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1752
Or	Failing <Fng>	[1..1]			1752
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1753
Or}	Reason <Rsn>	[1..*]			1753
	Code <Cd>	[1..1]			1753
{Or	Code <Cd>	[1..1]	CodeSet		1754
Or}	Proprietary <Prtry>	[1..1]	±		1757
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1757
Or}	Proprietary <Prtry>	[1..1]	±		1757

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.

29.4.6 RepoCallRequestStatus <RepoCallReqSts>

Presence: [0..1]

Definition: Provides the status of the repurchase agreement call request.

RepoCallRequestStatus <RepoCallReqSts> contains one of the following elements (see "RepoCallRequestStatus7Choice" on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]			1746
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1747
Or}	Reason <Rsn>	[1..*]			1747
	Code <Cd>	[1..1]			1747
{Or	Code <Cd>	[1..1]	CodeSet		1748
Or}	Proprietary <Prtry>	[1..1]	±		1748
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1748
Or	Denied <Dnd>	[1..1]			1748
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1749
Or}	Reason <Rsn>	[1..*]			1749
	Code <Cd>	[1..1]			1749
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1750
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1750
Or}	Proprietary <Prtry>	[1..1]	±		1750

29.4.7 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

Impacted by: C3 "AdditionalDetailsRule", C31 "TwoLegTransactionOpeningClosingRule"

TransactionDetails <TxDtls> contains the following **SecuritiesFinancingTransactionDetails44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		908
	ClosingLegIdentification <ClsLegId>	[0..1]	Text		908
	PoolIdentification <PoolId>	[0..1]	Text		909
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		909
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		909
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		909
	AccountOwner <AcctOwnr>	[0..1]	±		909
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		909
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C25	910
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		910
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C13, C14, C15, C16, C19	910
	SettlementQuantity <SttlmQty>	[1..1]	±		911
	OpeningSettlementAmount <OpngSttlmAmt>	[0..1]	±		912
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		912
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		912
	TerminationDate <TermntnDt>	[0..1]	±		913
	TradeDate <TradDt>	[0..1]	±		913
	ExpectedSettlementDate <XpctdSttlmDt>	[0..1]	±		913
	ExpectedValueDate <XpctdValDt>	[0..1]	±		913
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		914
	RateChangeDate <RateChngDt>	[0..1]	±		914
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		914
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		915
	Payment <Pmt>	[1..1]	CodeSet		915
	SettlementParameters <SttlmParams>	[0..1]	±	C8, C27	915
	RateType <RateTp>	[0..1]	±		916

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		917
	RepurchaseRate <RpRate>	[0..1]	±	C29	917
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C29	917
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C29	918
	PricingRate <PricgRate>	[0..1]	±		918
	Spread <Sprd>	[0..1]	±	C29	918
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C7, C12, C20, C21, C22, C23, C26	919
	ReceivingSettlementParties <RcvvgSttlmPties>	[0..1]	±	C7, C12, C20, C21, C22, C23, C26	920
	Investor <Invstr>	[0..1]	±		922
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		923

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).

29.4.7.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>

Presence: [0..1]

Definition: Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

Datatype: "Max52Text" on page 1997

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: "Max35Text" on page 1997

29.4.7.3 PoolIdentification <PoolId>*Presence:* [0..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "Max35Text" on page 1997**29.4.7.4 CorporateActionEventIdentification <CorpActnEvtId>***Presence:* [0..1]*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.*Datatype:* "Max35Text" on page 1997**29.4.7.5 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>***Presence:* [0..1]*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.*Datatype:* "Max35Text" on page 1997**29.4.7.6 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>***Presence:* [0..1]*Definition:* Unique reference identifying the triparty collateral management transaction from the client's point of view.*Datatype:* "Max35Text" on page 1997**29.4.7.7 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

29.4.7.8 SafekeepingAccount <SfkpgAcct>*Presence:* [1..1]*Definition:* Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

29.4.7.9 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C25 "SafekeepingPlaceFormatOrLEIRule"](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True
 /SafekeepingPlaceFormat Must be present
 Or /LEI Must be present

29.4.7.10 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1373
	LEI <LEI>	[0..1]	IdentifierSet		1374

29.4.7.11 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C13 "DescriptionPresenceRule", C14 "DescriptionUsageRule", C15 "ISINGuideline", C16 "ISINPresenceRule", C19 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or
  /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or
  /Description Must be present
```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or
  /Description Must be present
```

29.4.7.12 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "Quantity6Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

29.4.7.13 OpeningSettlementAmount <OpngSttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

OpeningSettlementAmount <OpngSttlmAmt> contains the following elements (see "AmountAndDirection51" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1258
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1258
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1258

29.4.7.14 TerminationTransactionAmount <TermntnTxAmt>

Presence: [0..1]

Definition: Total amount of money to be settled to terminate the transaction.

TerminationTransactionAmount <TermntnTxAmt> contains the following elements (see "AmountAndDirection21" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

29.4.7.15 OpeningSettlementDate <OpngSttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

OpeningSettlementDate <OpngSttlmDt> contains one of the following elements (see "SettlementDate19Choice" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1295
Or}	DateCode <DtCd>	[1..1]	±		1296

29.4.7.16 TerminationDate <TermntnDt>*Presence:* [0..1]*Definition:* Closing date/time or maturity date/time of the transaction.**TerminationDate <TermntnDt>** contains one of the following elements (see "[TerminationDate6Choice](#)" on page 1296 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1296
Or}	Code <Cd>	[1..1]			1296
{Or	Code <Cd>	[1..1]	CodeSet		1297
Or}	Proprietary <Prtry>	[1..1]	±		1297

29.4.7.17 TradeDate <TradDt>*Presence:* [0..1]*Definition:* Specifies the date/time on which the trade was executed.**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1299
Or}	DateCode <DtCd>	[1..1]			1299
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

29.4.7.18 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

29.4.7.19 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

29.4.7.20 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

29.4.7.21 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

29.4.7.22 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 1948

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.

29.4.7.23 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 1919

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.

29.4.7.24 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1867

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).

29.4.7.25 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters applied to the settlement of a security transfer.

Impacted by: C8 "CashClearingSystemRule", C27 "SettlementDetailsRule"

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails170" on page 1591 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1592
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1592
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1593
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1593
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1593
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1594
	CashClearingSystem <CshClrSys>	[0..1]	±		1594
	TaxCapacity <TaxCpcty>	[0..1]	±		1594
	MarketClientSide <MktClntSd>	[0..1]	±		1594
	BlockTrade <BlckTrad>	[0..1]	±		1595
	LegalRestrictions <LglRstrctns>	[0..1]	±		1595
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1595
	NettingEligibility <NetgElgblty>	[0..1]	±		1595
	CCPEligibility <CCPElgblty>	[0..1]	±		1596
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1596
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1596

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.

29.4.7.26 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see "RateType35Choice" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1579
Or}	Proprietary <Prtry>	[1..1]	±		1579

29.4.7.27 VariableRateSupport <VarblRateSpprt>

Presence: [0..1]

Definition: Index or support rate used together with the spread to calculate the repurchase rate.

VariableRateSupport <VarblRateSpprt> contains the following elements (see "RateName1" on page 1579 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1579
	RateName <RateNm>	[1..1]	Text		1580

29.4.7.28 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 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

29.4.7.29 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 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

29.4.7.30 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 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

29.4.7.31 PricingRate <PricgRate>

Presence: [0..1]

Definition: Interest rate to be paid on the transaction amount, as agreed between the counterparties.

PricingRate <PricgRate> contains one of the following elements (see "RateOrName1Choice" on page 1468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C29	1468
Or}	RateName <RateNm>	[1..1]	±		1469

29.4.7.32 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 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

29.4.7.33 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C7 "BookTransferGuideline", C12 "DepositoryGuideline", C20 "Party2PresenceRule", C21 "Party3PresenceRule", C22 "Party4PresenceRule", C23 "Party5PresenceRule", C26 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties77" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1495
	Party1 <Pty1>	[0..1]	±		1496
	Party2 <Pty2>	[0..1]	±		1496
	Party3 <Pty3>	[0..1]	±		1497
	Party4 <Pty4>	[0..1]	±		1497
	Party5 <Pty5>	[0..1]	±		1498

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.

29.4.7.34 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C7 "BookTransferGuideline", C12 "DepositoryGuideline", C20 "Party2PresenceRule", C21 "Party3PresenceRule", C22 "Party4PresenceRule", C23 "Party5PresenceRule", C26 "SettlementChainGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties77" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1495
	Party1 <Pty1>	[0..1]	±		1496
	Party2 <Pty2>	[0..1]	±		1496
	Party3 <Pty3>	[0..1]	±		1497
	Party4 <Pty4>	[0..1]	±		1497
	Party5 <Pty5>	[0..1]	±		1498

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.

29.4.7.35 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see "[PartyIdentification149](#)" on page 1515 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1515
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1515
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1516
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1516
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1516
	LEI <LEI>	[0..1]	IdentifierSet		1517

**29.4.7.36 SettlementInstructionProcessingAdditionalDetails
<SttlmInstrPrcegAddtlDtls>**

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: "Max350Text" on page 1997

29.4.8 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.035.001.10 SecuritiesFinancingConfirmationV10

30.1 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 SecuritiesFinancingConfirmationV10 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.

30.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgConf>	[1..1]		C10, C16, C37, C39, C40	
	TransactionIdentificationDetails <TxldDtls>	[1..1]		C46	936
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		937
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		938
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		938
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		938
	Payment <Pmt>	[1..1]	CodeSet		938
	CommonIdentification <CmonId>	[0..1]	Text		939
	PoolIdentification <PoolId>	[0..1]	Text		939
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		939
	AdditionalParameters <AddtlParams>	[0..1]		C29	939
	PreConfirmation <PreConf>	[0..1]	CodeSet		940
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		940
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		940
	TradeDetails <TradDtls>	[1..1]		C3, C15, C22, C35, C45	940
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		942
	PlaceOfClearing <PlcOfClr>	[0..1]	±		942
	TradeDate <TradDt>	[0..1]	±		943
	SettlementDate <SttlmDt>	[0..1]	±		943
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		943
	DealPrice <DealPric>	[0..1]	±		944
	Reporting <Rptg>	[0..*]	±		944
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	944
	TradeTransactionCondition <TradTxCond>	[0..*]	±		944
	InvestorCapacity <InvstrCpcty>	[0..1]	±		945
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		945

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		945
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		945
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C18, C19, C24, C25, C28	946
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C34	947
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]			950
	SettledQuantity <SttldQty>	[1..1]	±		950
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		950
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		951
	PreviouslySettledAmount <PrevsllySttldAmt>	[0..1]	±		951
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		951
	AccountOwner <AcctOwnr>	[0..1]	±		951
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		952
	CashAccount <CshAcct>	[0..1]	±		952
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C38	952
	SecuritiesFinancingDetails <SctiesFincgDtls>	[0..1]			953
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		955
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		955
	TerminationDate <TermntnDt>	[0..1]	±		955
	RateChangeDate <RateChngDt>	[0..1]	±		955
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		955
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		956
	RateType <RateTp>	[0..1]	±		956
	Revaluation <Rvaltn>	[0..1]	±		956
	LegalFramework <LglFrmwk>	[0..1]	±		956
	InterestComputationMethod <IntrstCmptnMtd>	[0..1]	±		957
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		957
	InterestPayment <IntrstPmt>	[0..1]	Indicator		957
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		957
	RepurchaseRate <RpRate>	[0..1]	±	C43	958

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C43	958
	SecuritiesHaircut <SciesHrcut>	[0..1]	±	C43	958
	ChargesRate <ChrgsRate>	[0..1]	±	C43	959
	PricingRate <PrigRate>	[0..1]	±		959
	Spread <Sprd>	[0..1]	±	C43	959
	TransactionCallDelay <TxCallDely>	[0..1]	Text		960
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		960
	DealAmount <DealAmt>	[0..1]	±		960
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		960
	ForfeitAmount <FrftAmt>	[0..1]	±		961
	PremiumAmount <PrmAmt>	[0..1]	±		961
	TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>	[0..1]	±		961
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		961
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		962
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C47	962
	SettlementParameters <SttlmParams>	[0..1]		C11, C42	963
	Priority <Prty>	[0..1]	±		964
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		964
	SettlingCapacity <SttlgCpcty>	[0..1]	±		964
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		964
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		965
	BeneficialOwnership <BnfcLOwnrsh>	[0..1]	±		965
	CashClearingSystem <CshClrSys>	[0..1]	±		965
	TaxCapacity <TaxCpcty>	[0..1]	±		966
	MarketClientSide <MktClntSd>	[0..1]	±		966
	BlockTrade <BlckTrad>	[0..1]	±		966
	LegalRestrictions <LglRstrctns>	[0..1]	±		966
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		967
	NettingEligibility <NetgElgbly>	[0..1]	±		967
	CCPEligibility <CCPElgbly>	[0..1]	±		967
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		967

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		968
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		968
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	968
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	970
	CashParties <CshPties>	[0..1]	±		972
	SettledAmount <SttldAmt>	[0..1]	±		972
	OtherAmounts <OthrAmts>	[0..1]	±		973
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C23, C36	974
	SupplementaryData <SplmtryData>	[0..*]	±	C44	975

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 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 CurrencyToBuyOrSellRule

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

C16 DeliveringDepositoryAndParty1Rule

If the confirmation is on a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

```
On Condition
    /TransactionIdentificationDetails/SecuritiesMovementType is equal to
    value 'Receive'
    And    /StandingSettlementInstructionDetails is absent
Following Must be True
```

/DeliveringSettlementParties/Depository Must be present
And /DeliveringSettlementParties/Party1 Must be present

This constraint is defined at the MessageDefinition level.

C17 DepositoryGuideline

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C18 DescriptionPresenceRule

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

C19 DescriptionUsageRule

Description must be used alone as the last resort.

C20 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C21 IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C22 InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C23 InvestorCountryCodeRule

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C24 ISINGuideline

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C25 ISINPresenceRule

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

C26 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C27 NumberRule

If Number is negative, then Sign must be present.

C28 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description must be present.

C29 PartialSettlementGuideline

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.
- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on www.smpg.info.

C30 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C31 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C32 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C33 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C34 PlaceOfListingRule

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C35 PlaceOfTradeRule

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C36 QualifiedForeignIntermediaryRule

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C37 ReceivingDepositoryAndParty1Rule

If the confirmation is on a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

```

On Condition
  /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Delivery'
And    /StandingSettlementInstructionDetails is absent
Following Must be True
  /ReceivingSettlementParties/Depository Must be present
And    /ReceivingSettlementParties/Party1 Must be present

```

This constraint is defined at the MessageDefinition level.

C38 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C39 SellerSSIRule

If standing settlement instruction applies and the confirmation is on a receive, then Seller must be present.

```

On Condition
  /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Receive'
And    /StandingSettlementInstructionDetails is present
Following Must be True
  /StandingSettlementInstructionDetails/Counterparty/Seller Must be present

```

This constraint is defined at the MessageDefinition level.

C40 SettledAmountRule

If the instruction is against payment, then SettledAmount must be present.

```

On Condition
  /TransactionIdentificationDetails/Payment is equal to value
'AgainstPaymentSettlement'
Following Must be True
  /SettledAmount Must be present

```

This constraint is defined at the MessageDefinition level.

C41 SettlementChainGuideline

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C42 SettlementDetailsRule

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

C43 SignRule

When Sign is present, rate must not be zero.

C44 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C45 TradeDateTimeUTCRule

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C46 TwoLegTransactionOpeningClosingRule

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the below combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

C47 VendorPresenceRule

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

30.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

30.4.1 TransactionIdentificationDetails <TxIdDtIs>

Presence: [1..1]

Definition: Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

Impacted by: C46 "TwoLegTransactionOpeningClosingRule"

TransactionIdentificationDetails <TxIdDtIs> contains the following
TransactionTypeAndAdditionalParameters16 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		937
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		938
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		938
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		938
	Payment <Pmt>	[1..1]	CodeSet		938
	CommonIdentification <CmonId>	[0..1]	Text		939
	PoolIdentification <PoolId>	[0..1]	Text		939
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		939

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).

30.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction (unique per piece of collateral) as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 1997

30.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>*Presence:* [0..1]*Definition:* Unambiguous identification of the transaction (unique per piece of collateral) as known by the account servicer.*Datatype:* "Max35Text" on page 1997**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 1948

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 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 1919

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.

30.4.1.5 Payment <Pmt>*Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1867

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).

30.4.1.6 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max35Text" on page 1997

30.4.1.7 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1997

30.4.1.8 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "Max35Text" on page 1997

30.4.2 AdditionalParameters <AddtlParams>

Presence: [0..1]

Definition: Additional parameters for the transaction.

Impacted by: C29 "PartialSettlementGuideline"

AdditionalParameters <AddtlParams> contains the following **AdditionalParameters24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		940
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		940
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		940

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.

30.4.2.1 PreConfirmation <PreConf>

Presence: [0..1]

Definition: Specifies whether there exists a pre-confirmation.

Datatype: "PreConfirmation1Code" on page 1917

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.

30.4.2.2 PartialSettlement <PrtlSttlm>

Presence: [0..1]

Definition: Specifies partial settlement information.

Datatype: "PartialSettlement2Code" on page 1894

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.

30.4.2.3 PreviousPartialConfirmationIdentification <PrvsPrtlConfId>

Presence: [0..1]

Definition: Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

Datatype: "Max35Text" on page 1997

30.4.3 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the securities financing deal.

Impacted by: C3 "AdditionalDetailsRule", C15 "CurrencyToBuyOrSellRule", C22 "InvestorCapacityRule", C35 "PlaceOfTradeRule", C45 "TradeDateTimeUTCRule"

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails115** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		942
	PlaceOfClearing <PlcOfClr>	[0..1]	±		942
	TradeDate <TradDt>	[0..1]	±		943
	SettlementDate <SttlmDt>	[0..1]	±		943
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		943
	DealPrice <DealPric>	[0..1]	±		944
	Reporting <Rptg>	[0..*]	±		944
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	944
	TradeTransactionCondition <TradTxCond>	[0..*]	±		944
	InvestorCapacity <InvstrCpcty>	[0..1]	±		945
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		945
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		945
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		945

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.

30.4.3.1 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see "[PlaceOfTradeIdentification1](#)" on [page 1373](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1373
	LEI <LEI>	[0..1]	IdentifierSet		1374

30.4.3.2 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 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1293
	LEI <LEI>	[0..1]	IdentifierSet		1293

30.4.3.3 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 "[TradeDate8Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1299
Or}	DateCode <DtCd>	[1..1]			1299
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

30.4.3.4 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 "[SettlementDate17Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1298
Or}	DateCode <DtCd>	[1..1]	±		1298

30.4.3.5 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 "[SettlementDate18Choice](#)" on page 1297 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1297
Or}	DateCode <DtCd>	[1..1]	±		1297

30.4.3.6 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 "Price10" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1547
{Or	Yielded <Yldd>	[1..1]	Indicator		1547
Or}	ValueType <ValTp>	[1..1]	CodeSet		1547
	Value <Val>	[1..1]	±		1548

30.4.3.7 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 "Reporting6Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1455

30.4.3.8 NumberOfDaysAccrued <NbOfDaysAcrd>*Presence:* [0..1]*Definition:* Number of days on which the interest rate accrues (daily accrual note).*Impacted by:* C27 "NumberRule"*Datatype:* "Max3Number" on page 1994**Constraints**

- NumberRule**

If Number is negative, then Sign must be present.

30.4.3.9 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 "TradeTransactionCondition5Choice" on page 1847 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1847
Or}	Proprietary <Prtry>	[1..1]	±		1848

30.4.3.10 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see "InvestorCapacity4Choice" on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	±		1454

30.4.3.11 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 "TradeOriginator3Choice" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1453
Or}	Proprietary <Prtry>	[1..1]	±		1453

30.4.3.12 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which cannot be included within the structured fields of the message.

Datatype: "Max350Text" on page 1997

30.4.3.13 FXAdditionalDetails <FxAddtlDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "Max350Text" on page 1997

30.4.4 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C18 "DescriptionPresenceRule", C19 "DescriptionUsageRule", C24 "ISINGuideline", C25 "ISINPresenceRule", C28 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or
  /OtherIdentification[*] Must be present
```

- DescriptionUsageRule**

Description must be used alone as the last resort.

- ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or
  /Description Must be present
```

- OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
```

/ISIN Must be present
Or /Description Must be present

30.4.5 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C4 "AdditionalDetailsRule", C34 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes91" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1330
	DayCountBasis <DayCntBsis>	[0..1]	±		1330
	RegistrationForm <RegnForm>	[0..1]			1330
{Or	Code <Cd>	[1..1]	CodeSet		1330
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentFrequency <PmtFrqcy>	[0..1]			1331
{Or	Code <Cd>	[1..1]	CodeSet		1331
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentStatus <PmtSts>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1332
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333
	ClassificationType <ClssfctnTp>	[0..1]	±		1333
	OptionStyle <OptnStyle>	[0..1]	±		1334
	OptionType <OptnTp>	[0..1]			1334
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1335
	CouponDate <CpnDt>	[0..1]	Date		1335
	ExpiryDate <XpryDt>	[0..1]	Date		1335
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1335
	MaturityDate <MtrtyDt>	[0..1]	Date		1335
	IssueDate <IssdDt>	[0..1]	Date		1336
	NextCallableDate <NxtClblDt>	[0..1]	Date		1336
	PutableDate <PutblDt>	[0..1]	Date		1336
	DatedDate <DtdDt>	[0..1]	Date		1336
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1336
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1336

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1336
	NextFactor <NxtFctr>	[0..1]	Rate		1336
	InterestRate <IntrstRate>	[0..1]	Rate		1337
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1337
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1337
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1337
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1337
{Or	Short <Shrt>	[1..1]	Text		1337
Or}	Long <Lng>	[1..1]	±		1337
	PoolNumber <PoolNb>	[0..1]	±		1338
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1338
	CallableIndicator <ClblInd>	[0..1]	Indicator		1338
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1338
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1339
	ExercisePrice <ExrcPric>	[0..1]	±		1339
	SubscriptionPrice <SbcptPric>	[0..1]	±		1339
	ConversionPrice <ConvsvPric>	[0..1]	±		1339
	StrikePrice <StrkPric>	[0..1]	±		1340
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1340
	ContractSize <CtrctSz>	[0..1]	±		1340
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1340
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1342

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.

30.4.6 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following **QuantityAndAccount80** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		950
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		950
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		951
	PreviouslySettledAmount <PrevsllySttldAmt>	[0..1]	±		951
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		951
	AccountOwner <AcctOwnr>	[0..1]	±		951
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		952
	CashAccount <CshAcct>	[0..1]	±		952
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C38	952

30.4.6.1 SettledQuantity <SttldQty>

Presence: [1..1]

Definition: Quantity of financial instrument effectively settled.

SettledQuantity <SttldQty> contains one of the following elements (see "[Quantity6Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

30.4.6.2 PreviouslySettledQuantity <PrevsllySttldQty>

Presence: [0..1]

Definition: Quantity of financial instrument previously settled.

PreviouslySettledQuantity <PrevsllySttldQty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtdsdVal>	[1..1]	Amount		1348

30.4.6.3 RemainingToBeSettledQuantity <RmngToBeSttldQty>*Presence:* [0..1]*Definition:* Quantity of financial instrument remaining to be settled.**RemainingToBeSettledQuantity <RmngToBeSttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

30.4.6.4 PreviouslySettledAmount <PrevsllySttldAmt>*Presence:* [0..1]*Definition:* Amount of money previously settled.**PreviouslySettledAmount <PrevsllySttldAmt>** contains the following elements (see "AmountAndDirection5" on page 1264 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1264
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1264

30.4.6.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>*Presence:* [0..1]*Definition:* Amount of money remaining to be settled.**RemainingToBeSettledAmount <RmngToBeSttldAmt>** contains the following elements (see "AmountAndDirection5" on page 1264 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1264
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1264

30.4.6.6 AccountOwner <AcctOwnr>*Presence:* [0..1]*Definition:* Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

30.4.6.7 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

30.4.6.8 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

30.4.6.9 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: C38 "[SafekeepingPlaceFormatOrLEIRule](#)"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

30.4.7 **SecuritiesFinancingDetails <SctiesFincgDtls>**

Presence: [0..1]

Definition: Details of the closing of the securities financing transaction.

SecuritiesFinancingDetails <SctiesFincgDtls> contains the following
SecuritiesFinancingTransactionDetails43 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		955
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		955
	TerminationDate <TermntnDt>	[0..1]	±		955
	RateChangeDate <RateChngDt>	[0..1]	±		955
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		955
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		956
	RateType <RateTp>	[0..1]	±		956
	Revaluation <Rvaltn>	[0..1]	±		956
	LegalFramework <LglFrmwk>	[0..1]	±		956
	InterestComputationMethod <IntrstCmptnMtd>	[0..1]	±		957
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		957
	InterestPayment <IntrstPmt>	[0..1]	Indicator		957
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		957
	RepurchaseRate <RpRate>	[0..1]	±	C43	958
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C43	958
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C43	958
	ChargesRate <ChrgsRate>	[0..1]	±	C43	959
	PricingRate <PricgRate>	[0..1]	±		959
	Spread <Sprd>	[0..1]	±	C43	959
	TransactionCallDelay <TxCallDely>	[0..1]	Text		960
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		960
	DealAmount <DealAmt>	[0..1]	±		960
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		960
	ForfeitAmount <FrftAmt>	[0..1]	±		961
	PremiumAmount <PrmAmt>	[0..1]	±		961
	TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>	[0..1]	±		961
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		961
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		962

30.4.7.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>*Presence:* [0..1]*Definition:* Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).*Datatype:* "Max52Text" on page 1997**30.4.7.2 ClosingLegIdentification <ClsLegId>***Presence:* [0..1]*Definition:* Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).*Datatype:* "Max35Text" on page 1997**30.4.7.3 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Closing date/time or maturity date/time of the transaction.**TerminationDate <TermntnDt>** contains one of the following elements (see "TerminationDate6Choice" on page 1296 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1296
Or}	Code <Cd>	[1..1]			1296
{Or	Code <Cd>	[1..1]	CodeSet		1297
Or}	Proprietary <Prtry>	[1..1]	±		1297

30.4.7.4 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

30.4.7.5 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

30.4.7.6 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

30.4.7.7 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see "RateType35Choice" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1579
Or}	Proprietary <Prtry>	[1..1]	±		1579

30.4.7.8 Revaluation <Rvaltn>

Presence: [0..1]

Definition: Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

Revaluation <Rvaltn> contains one of the following elements (see "RevaluationIndicator3Choice" on page 1429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1429
Or}	Proprietary <Prtry>	[1..1]	±		1429

30.4.7.9 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see "[LegalFramework3Choice](#)" on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1459
Or}	Proprietary <Prtry>	[1..1]	±		1459

30.4.7.10 InterestComputationMethod <IntrstCmptnMtd>

Presence: [0..1]

Definition: Identifies the computation method of accrued interest of the related financial instrument.

InterestComputationMethod <IntrstCmptnMtd> contains one of the following elements (see "[InterestComputationMethodFormat4Choice](#)" on page 1463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1463
Or}	Proprietary <Prtry>	[1..1]	±		1466

30.4.7.11 MaturityDateModification <MtrtyDtMod>

Presence: [0..1]

Definition: Indicates whether the maturity date of the securities financing transaction may be modified.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

30.4.7.12 InterestPayment <IntrstPmt>

Presence: [0..1]

Definition: Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

30.4.7.13 VariableRateSupport <VarblRateSpprt>

Presence: [0..1]

Definition: Index or support rate used together with the spread to calculate the repurchase rate.

VariableRateSupport <VarblRateSpprt> contains the following elements (see "RateName1" on page 1579 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1579
	RateName <RateNm>	[1..1]	Text		1580

30.4.7.14 RepurchaseRate <RpRate>

Presence: [0..1]

Definition: Rate to be used to recalculate the repurchase amount.

Impacted by: C43 "SignRule"

RepurchaseRate <RpRate> contains the following elements (see "Rate2" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

30.4.7.15 StockLoanMargin <StockLnMrgn>

Presence: [0..1]

Definition: Percentage mark-up on a loan consideration used to reflect the lender's risk.

Impacted by: C43 "SignRule"

StockLoanMargin <StockLnMrgn> contains the following elements (see "Rate2" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

30.4.7.16 SecuritiesHaircut <SctiesHrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the security expressed as a percentage.

Impacted by: C43 "SignRule"

SecuritiesHaircut <SctiesHrcut> contains the following elements (see "Rate2" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

30.4.7.17 ChargesRate <ChrgsRate>

Presence: [0..1]

Definition: Interest rate paid in the context of a securities financing transaction.

Impacted by: C43 "SignRule"

ChargesRate <ChrgsRate> contains the following elements (see "Rate2" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

30.4.7.18 PricingRate <PricgRate>

Presence: [0..1]

Definition: Interest rate to be paid on the transaction amount, as agreed between the counterparties.

PricingRate <PricgRate> contains one of the following elements (see "RateOrName1Choice" on page 1468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C29	1468
Or}	RateName <RateNm>	[1..1]	±		1469

30.4.7.19 Spread <Sprd>

Presence: [0..1]

Definition: Repurchase spread expressed as a rate; margin over or under an index that determines the repurchase rate.

Impacted by: C43 "SignRule"

Spread <Sprd> contains the following elements (see ["Rate2"](#) on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

30.4.7.20 TransactionCallDelay <TxCallDely>

Presence: [0..1]

Definition: Minimum number of days' notice a counterparty needs for terminating the transaction.

Datatype: ["Exact3NumericText"](#) on page 1995

30.4.7.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

Presence: [0..1]

Definition: Total number of collateral instructions involved in the transaction.

Datatype: ["Exact3NumericText"](#) on page 1995

30.4.7.22 DealAmount <DealAmt>

Presence: [0..1]

Definition: Principal amount of a trade (for second leg).

DealAmount <DealAmt> contains the following elements (see ["AmountAndDirection21"](#) on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

30.4.7.23 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see ["AmountAndDirection21"](#) on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

30.4.7.24 ForfeitAmount <FrftAmt>*Presence:* [0..1]*Definition:* Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.**ForfeitAmount <FrftAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

30.4.7.25 PremiumAmount <PrmAmt>*Presence:* [0..1]*Definition:* Difference between the amount of money of the first leg and the amount of the second leg of the transaction.**PremiumAmount <PrmAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

30.4.7.26 TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>*Presence:* [0..1]*Definition:* Amount of money to be settled per piece of collateral to terminate the transaction.**TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>** contains the following elements (see "[AmountAndDirection21](#)" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

30.4.7.27 TerminationTransactionAmount <TermntnTxAmt>*Presence:* [0..1]*Definition:* Total amount of money to be settled to terminate the transaction.

TerminationTransactionAmount <TermtnTxAmt> contains the following elements (see "AmountAndDirection21" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

30.4.7.28 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: "Max140Text" on page 1996

30.4.8 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C47 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following elements (see "StandingSettlementInstruction16" on page 1611 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1611
	Counterparty <CtrPty>	[1..1]	±		1611
	Vendor <Vndr>	[0..1]	±		1612
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	1612
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	1614

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

30.4.9 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: C11 "CashClearingSystemRule", C42 "SettlementDetailsRule"

SettlementParameters <SttlmParams> contains the following **SettlementDetails147** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prt>	[0..1]	±		964
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		964
	SettlingCapacity <SttlgCpcty>	[0..1]	±		964
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		964
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		965
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		965
	CashClearingSystem <CshClrSys>	[0..1]	±		965
	TaxCapacity <TaxCpcty>	[0..1]	±		966
	MarketClientSide <MktClntSd>	[0..1]	±		966
	BlockTrade <BlckTrad>	[0..1]	±		966
	LegalRestrictions <LglRstrctns>	[0..1]	±		966
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		967
	NettingEligibility <NetgElgbty>	[0..1]	±		967
	CCPEligibility <CCPElgbty>	[0..1]	±		967
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		967
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		968
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		968

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.

30.4.9.1 Priority <Prty>*Presence:* [0..1]*Definition:* Specifies whether the transaction was executed with a high priority.**Priority <Prty>** contains one of the following elements (see "[PriorityNumeric4Choice](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1451
Or}	Proprietary <Prtry>	[1..1]	±		1451

30.4.9.2 SettlementTransactionCondition <SttlmTxCond>*Presence:* [0..*]*Definition:* Conditions under which the order/trade was to be settled.**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "[SettlementTransactionCondition18Choice](#)" on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1839
Or}	Proprietary <Prtry>	[1..1]	±		1841

30.4.9.3 SettlingCapacity <SttlgCpcty>*Presence:* [0..1]*Definition:* Role of a party in the settlement of the transaction.**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

30.4.9.4 StampDutyTaxBasis <StmpDtyTaxBsis>*Presence:* [0..1]*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

30.4.9.5 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

30.4.9.6 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there was change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see "BeneficialOwnership4Choice" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1458
Or}	Proprietary <Prtry>	[1..1]	±		1459

30.4.9.7 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see "CashSettlementSystem4Choice" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

30.4.9.8 TaxCapacity <TaxCpcty>*Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442

30.4.9.9 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 "[MarketClientSide6Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1371

30.4.9.10 BlockTrade <BlckTrad>*Presence:* [0..1]*Definition:* Specifies whether the settlement instruction was a block parent or child.**BlockTrade <BlckTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1450
Or}	Proprietary <Prtry>	[1..1]	±		1450

30.4.9.11 LegalRestrictions <LglRstrctns>*Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1444
Or}	Proprietary <Prtry>	[1..1]	±		1444

30.4.9.12 SettlementSystemMethod <SttlmSysMtd>*Presence:* [0..1]*Definition:* Specifies whether the settlement instruction was to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1443

30.4.9.13 NettingEligibility <NetgElgblty>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction was eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

30.4.9.14 CCPEligibility <CCPElgblty>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction was CCP (Central Counterparty) eligible.**CCPEligibility <CCPElgblty>** contains one of the following elements (see "[CentralCounterPartyEligibility4Choice](#)" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1449
Or}	Proprietary <Prtry>	[1..1]	±		1449

30.4.9.15 AutomaticBorrowing <AutomtcBrrwg>*Presence:* [0..1]*Definition:* Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing6Choice" on page 1440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1440
Or}	Proprietary <Prtry>	[1..1]	±		1440

30.4.9.16 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement was allowed.

Datatype: "SettlementTransactionCondition5Code" on page 1973

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

30.4.9.17 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

30.4.10 DeliveringSettlementParties <DlvrSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C9 "BookTransferGuideline", C17 "DepositoryGuideline", C30 "Party2PresenceRule", C31 "Party3PresenceRule", C32 "Party4PresenceRule", C33 "Party5PresenceRule", C41 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties76" on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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.

30.4.11 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C9 "BookTransferGuideline"](#), [C17 "DepositoryGuideline"](#), [C30 "Party2PresenceRule"](#), [C31 "Party3PresenceRule"](#), [C32 "Party4PresenceRule"](#), [C33 "Party5PresenceRule"](#), [C41 "SettlementChainGuideline"](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see ["SettlementParties76"](#) on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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.

30.4.12 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see "[CashParties36](#)" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1479
	DebtorAgent <DbtrAgt>	[0..1]	±		1480
	Creditor <Cdtr>	[0..1]	±		1480
	CreditorAgent <CdtrAgt>	[0..1]	±		1481
	Intermediary <Intrmy>	[0..1]	±		1481

30.4.13 SettledAmount <SttldAmt>

Presence: [0..1]

Definition: Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

SettledAmount <SttldAmt> contains the following elements (see "AmountAndDirection94" on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1219
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1219
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1219
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1220
	Amount <Amt>	[1..1]	Amount	C1, C10	1220
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1220
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1220
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1221
	ValueDate <ValDt>	[0..1]	±		1221

30.4.14 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts41" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1225
	ChargesFees <ChrgsFees>	[0..1]	±		1226
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1226
	TradeAmount <TradAmt>	[0..1]	±		1226
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1227
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1227
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1227
	LocalTax <LclTax>	[0..1]	±		1228
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1228
	Margin <Mrgn>	[0..1]	±		1228
	Other <Othr>	[0..1]	±		1229
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1229
	ShippingAmount <ShppgAmt>	[0..1]	±		1229
	SpecialConcession <SpclCncssn>	[0..1]	±		1230
	StampDuty <StmpDty>	[0..1]	±		1230
	StockExchangeTax <StockXchgTax>	[0..1]	±		1230
	TransferTax <TrfTax>	[0..1]	±		1231
	TransactionTax <TxTax>	[0..1]	±		1231
	ValueAddedTax <ValAddedTax>	[0..1]	±		1231
	WithholdingTax <WhldgTax>	[0..1]	±		1232
	NetGainLoss <NetGnLoss>	[0..1]	±		1232
	ConsumptionTax <CsmptnTax>	[0..1]	±		1232
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1233
	BookValue <BookVal>	[0..1]	±		1233
	ResearchFee <RsrchFee>	[0..1]	±		1233

30.4.15 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C23 "InvestorCountryCodeRule", C36 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following elements (see "[OtherParties33](#)" on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1477
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1477
	StockExchange <StockXchg>	[0..1]	±		1477
	TradeRegulator <TradRgltr>	[0..1]	±		1478
	TripartyAgent <TrptyAgt>	[0..1]	±		1478
	Broker <Brkr>	[0..1]	±		1479

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.

30.4.16 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: [C44 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.036.001.07**

SecuritiesFinancingModificationInstructionV07

31.1 **MessageDefinition Functionality**

Scope

An account owner sends a SecuritiesFinancingModificationInstruction to a securities financing transaction account servicer to notify the securities financing transaction account servicer of an update in the details of a repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing transaction that does not impact the original transaction securities quantity.

Such a change may be:

- the providing of closing details not available at the time of the sending of the Securities Financing Instruction, for example, termination date for an open repo,
- the providing of a new rate, for example, a repo rate,
- the rollover of a position extending the closing or maturity date.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of securities financing transactions to a central securities depository or another settlement market infrastructure.

Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

Outline

The SecuritiesFinancingModificationInstructionV07 MessageDefinition is composed of 10 MessageBuildingBlocks:

A. TransactionTypeAndModificationAdditionalParameters

Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing), modification information and other parameters.

B. TradeDetails

Details of the securities financing deal.

C. FinancialInstrumentIdentification

Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

D. QuantityAndAccountDetails

Details related to the account and quantity involved in the transaction.

E. SecuritiesFinancingAdditionalDetails

Details of the closing of the securities financing transaction.

F. SettlementParameters

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

G. DeliveringSettlementParties

Identifies the chain of delivering settlement parties.

H. ReceivingSettlementParties

Identifies the chain of receiving settlement parties.

I. OpeningSettlementAmount

Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

J. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

31.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgModInstr>	[1..1]		C25	
	TransactionTypeAndModificationAdditionalParameters <TxTpAndModAddtlParams>	[1..1]			983
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		984
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		984
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		984
	Payment <Pmt>	[1..1]	CodeSet		985
	ModificationType <ModTp>	[0..1]	±		985
	CommonIdentification <Cmonld>	[0..1]	Text		985
	PoolIdentification <Poolld>	[0..1]	Text		985
	TradeDetails <TradDtls>	[1..1]	±	C3, C30	985
	FinancialInstrumentIdentification <FinInstrmld>	[1..1]	±	C12, C13, C16, C17, C19	986
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]			987
	SettlementQuantity <SttlmQty>	[1..1]	±		987
	AccountOwner <AcctOwnr>	[0..1]	±		988
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		988
	CashAccount <CshAcct>	[0..1]	±		988
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	989
	SecuritiesFinancingAdditionalDetails <SctiesFincgAddtlDtls>	[1..1]			989
	SecuritiesFinancingTradeldentification <SctiesFincgTradld>	[0..1]	Text		991
	ClosingLegldentification <ClsgLegld>	[0..1]	Text		991
	TerminationDate <TermtnDt>	[0..1]	±		991
	RateChangeDate <RateChngDt>	[0..1]	±		991
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		991
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		992
	RateType <RateTp>	[0..1]	±		992
	Revaluation <Rvaltn>	[0..1]	±		992
	LegalFramework <LglFrmwk>	[0..1]	±		992

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestComputationMethod <IntrstCmptnMtd>	[0..1]	±		993
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		993
	InterestPayment <IntrstPmt>	[0..1]	Indicator		993
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		993
	RepurchaseRate <RpRate>	[0..1]	±	C28	994
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C28	994
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C28	994
	ChargesRate <ChrgsRate>	[0..1]	±	C28	995
	PricingRate <PrigRate>	[0..1]	±		995
	Spread <Sprd>	[0..1]	±	C28	995
	TransactionCallDelay <TxCallDely>	[0..1]	Text		996
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		996
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		996
	DealAmount <DealAmt>	[0..1]	±		996
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		997
	ForfeitAmount <FrftAmt>	[0..1]	±		997
	PremiumAmount <PrmAmt>	[0..1]	±		997
	TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>	[0..1]	±		997
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		998
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		998
	SettlementParameters <SttlmParams>	[0..1]		C7, C14, C27	998
	HoldIndicator <HldInd>	[0..1]	Indicator		1000
	Priority <Prty>	[0..1]	±		1000
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1000
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1000
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1000
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1001
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1001
	CashClearingSystem <CshClrSys>	[0..1]	±		1001
	TaxCapacity <TaxCpcty>	[0..1]	±		1002
	MarketClientSide <MktClntSd>	[0..1]	±		1002

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1002
	BlockTrade <BlckTrad>	[0..1]	±		1002
	LegalRestrictions <LglRstrctns>	[0..1]	±		1003
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1003
	NettingEligibility <NetgElgblty>	[0..1]	±		1003
	CCPEligibility <CCPElgblty>	[0..1]	±		1003
	Tracking <Trckg>	[0..1]	±		1004
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1004
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1004
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1005
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C6, C11, C20, C21, C22, C23, C26	1005
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C6, C11, C20, C21, C22, C23, C26	1006
	OpeningSettlementAmount <OpngSttlmAmt>	[0..1]	±		1008
	SupplementaryData <SplmtryData>	[0..*]	±	C29	1009

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 InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

C4 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

C5 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C6 BookTransferGuideline

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on www.smpg.info.

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 an ISIN code exists, it is strongly recommended that the ISIN be used.

C17 ISINPresenceRule

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

C18 NumberRule

If Number is negative, then Sign must be present.

C19 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description must be present.

C20 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C21 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C22 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C23 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C24 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C25 SettlementAmountRule

If the Transaction is against payment, then OpeningSettlementAmount must be present.

On Condition

/TransactionTypeAndModificationAdditionalParameters/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/OpeningSettlementAmount Must be present

This constraint is defined at the MessageDefinition level.

C26 SettlementChainGuideline

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

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.

31.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

31.4.1 TransactionTypeAndModificationAdditionalParameters <TxTpAndModAddtlParams>

Presence: [1..1]

Definition: Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing), modification information and other parameters.

TransactionTypeAndModificationAdditionalParameters <TxTpAndModAddtlParams> contains the following **TransactionTypeAndAdditionalParameters17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		984
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		984
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		984
	Payment <Pmt>	[1..1]	CodeSet		985
	ModificationType <ModTp>	[0..1]	±		985
	CommonIdentification <CmonId>	[0..1]	Text		985
	PoolIdentification <PoolId>	[0..1]	Text		985

31.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction (unique per piece of collateral) as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 1997

31.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction (unique per piece of collateral) as known by the account servicer.

Datatype: "Max35Text" on page 1997

31.4.1.3 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 1948

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.

31.4.1.4 Payment <Pmt>*Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1867

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).

31.4.1.5 ModificationType <ModTp>*Presence:* [0..1]*Definition:* Identifies the type of securities financing modification requested.**ModificationType <ModTp>** contains one of the following elements (see "RepurchaseType21Choice" on page 1428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1428
Or}	Proprietary <Prtry>	[1..1]	±		1429

31.4.1.6 CommonIdentification <CmonId>*Presence:* [0..1]*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.*Datatype:* "Max35Text" on page 1997**31.4.1.7 PoolIdentification <PoolId>***Presence:* [0..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "Max35Text" on page 1997**31.4.2 TradeDetails <TradDtls>***Presence:* [1..1]*Definition:* Details of the securities financing deal.*Impacted by:* C3 "AdditionalDetailsRule", C30 "TradeDateTimeUTCRule"

TradeDetails <TradDtIs> contains the following elements (see "[SecuritiesTradeDetails100](#)" on page 1393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[0..1]	±		1393
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		1394
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C18	1394
	InstructionProcessingAdditionalDetails <InstrPrgAddtlDtIs>	[0..1]	Text		1394

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.

31.4.3 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: [C12 "DescriptionPresenceRule"](#), [C13 "DescriptionUsageRule"](#), [C16 "ISINGuideline"](#), [C17 "ISINPresenceRule"](#), [C19 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "[SecurityIdentification19](#)" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

On Condition

/Description is absent

Following Must be True

/ISIN Must be present
Or /OtherIdentification[*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

On Condition
/ISIN is absent
Following Must be True
/OtherIdentification[*] Must be present
Or /Description Must be present

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

On Condition
/OtherIdentification[*] is absent
Following Must be True
/ISIN Must be present
Or /Description Must be present

31.4.4 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [1..1]

Definition: Details related to the account and quantity involved in the transaction.

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following **QuantityAndAccount78** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		987
	AccountOwner <AcctOwnr>	[0..1]	±		988
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		988
	CashAccount <CshAcct>	[0..1]	±		988
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	989

31.4.4.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

31.4.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification144" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

31.4.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount19" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

31.4.4.4 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see "CashAccountIdentification5Choice" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

31.4.4.5 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: C24 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

 /SafekeepingPlaceFormat Must be present

Or /LEI Must be present

31.4.5 SecuritiesFinancingAdditionalDetails <SctiesFincgAddtlDtls>

Presence: [1..1]

Definition: Details of the closing of the securities financing transaction.

SecuritiesFinancingAdditionalDetails <SctiesFincgAddtlDtls> contains the following
SecuritiesFinancingTransactionDetails 42 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		991
	ClosingLegIdentification <ClsLegId>	[0..1]	Text		991
	TerminationDate <TermtnDt>	[0..1]	±		991
	RateChangeDate <RateChngDt>	[0..1]	±		991
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	±		991
	CommissionCalculationDate <ComssnClctnDt>	[0..1]	±		992
	RateType <RateTp>	[0..1]	±		992
	Revaluation <Rvaltn>	[0..1]	±		992
	LegalFramework <LglFrmwk>	[0..1]	±		992
	InterestComputationMethod <IntrstCmptnMtd>	[0..1]	±		993
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		993
	InterestPayment <IntrstPmt>	[0..1]	Indicator		993
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		993
	RepurchaseRate <RpRate>	[0..1]	±	C28	994
	StockLoanMargin <StockLnMrgn>	[0..1]	±	C28	994
	SecuritiesHaircut <SctiesHrcut>	[0..1]	±	C28	994
	ChargesRate <ChrgsRate>	[0..1]	±	C28	995
	PricingRate <PricgRate>	[0..1]	±		995
	Spread <Sprd>	[0..1]	±	C28	995
	TransactionCallDelay <TxCallDely>	[0..1]	Text		996
	TotalNumberOfCollateralInstructions <TtlNbOfCollInstrs>	[0..1]	Text		996
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		996
	DealAmount <DealAmt>	[0..1]	±		996
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		997
	ForfeitAmount <FrftAmt>	[0..1]	±		997
	PremiumAmount <PrmAmt>	[0..1]	±		997
	TerminationAmountPerPieceOfCollateral <TermtnAmtPerPcOfColl>	[0..1]	±		997
	TerminationTransactionAmount <TermtnTxAmt>	[0..1]	±		998
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		998

31.4.5.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>*Presence:* [0..1]*Definition:* Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).*Datatype:* "Max52Text" on page 1997**31.4.5.2 ClosingLegIdentification <ClsLegId>***Presence:* [0..1]*Definition:* Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).*Datatype:* "Max35Text" on page 1997**31.4.5.3 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Closing date/time or maturity date/time of the transaction.**TerminationDate <TermntnDt>** contains one of the following elements (see "TerminationDate6Choice" on page 1296 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1296
Or}	Code <Cd>	[1..1]			1296
{Or	Code <Cd>	[1..1]	CodeSet		1297
Or}	Proprietary <Prtry>	[1..1]	±		1297

31.4.5.4 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

31.4.5.5 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

31.4.5.6 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

31.4.5.7 RateType <RateTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed or variable.

RateType <RateTp> contains one of the following elements (see "RateType35Choice" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1579
Or}	Proprietary <Prtry>	[1..1]	±		1579

31.4.5.8 Revaluation <Rvaltn>

Presence: [0..1]

Definition: Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

Revaluation <Rvaltn> contains one of the following elements (see "RevaluationIndicator3Choice" on page 1429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1429
Or}	Proprietary <Prtry>	[1..1]	±		1429

31.4.5.9 LegalFramework <LglFrmwk>

Presence: [0..1]

Definition: Legal framework of the transaction.

LegalFramework <LglFrmwk> contains one of the following elements (see "[LegalFramework3Choice](#)" on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1459
Or}	Proprietary <Prtry>	[1..1]	±		1459

31.4.5.10 InterestComputationMethod <IntrstCmptnMtd>

Presence: [0..1]

Definition: Identifies the computation method of accrued interest of the related financial instrument.

InterestComputationMethod <IntrstCmptnMtd> contains one of the following elements (see "[InterestComputationMethodFormat4Choice](#)" on page 1463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1463
Or}	Proprietary <Prtry>	[1..1]	±		1466

31.4.5.11 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

31.4.5.12 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

31.4.5.13 VariableRateSupport <VarblRateSpprt>

Presence: [0..1]

Definition: Index or support rate used together with the spread to calculate the repurchase rate.

VariableRateSupport <VarblRateSpprt> contains the following elements (see "[RateName1](#)" on page 1579 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1579
	RateName <RateNm>	[1..1]	Text		1580

31.4.5.14 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 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

31.4.5.15 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 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

31.4.5.16 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 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

31.4.5.17 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 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

31.4.5.18 PricingRate <PricgRate>

Presence: [0..1]

Definition: Interest rate to be paid on the transaction amount, as agreed between the counterparties.

PricingRate <PricgRate> contains one of the following elements (see "RateOrName1Choice" on page 1468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C29	1468
Or}	RateName <RateNm>	[1..1]	±		1469

31.4.5.19 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 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

31.4.5.20 TransactionCallDelay <TxCallDely>

Presence: [0..1]

Definition: Minimum number of days' notice a counterparty needs for terminating the transaction.

Datatype: "Exact3NumericText" on page 1995

31.4.5.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

Presence: [0..1]

Definition: Total number of collateral instructions involved in the transaction.

Datatype: "Exact3NumericText" on page 1995

31.4.5.22 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see "AmountAndDirection21" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

31.4.5.23 DealAmount <DealAmt>

Presence: [0..1]

Definition: Principal amount of a trade (for second leg).

DealAmount <DealAmt> contains the following elements (see "AmountAndDirection21" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

31.4.5.24 AccruedInterestAmount <AcrdIntrstAmt>*Presence:* [0..1]*Definition:* Interest amount that has accrued in between coupon payment periods.**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

31.4.5.25 ForfeitAmount <FrftAmt>*Presence:* [0..1]*Definition:* Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.**ForfeitAmount <FrftAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

31.4.5.26 PremiumAmount <PrmAmt>*Presence:* [0..1]*Definition:* Difference between the amount of money of the first leg and the amount of the second leg of the transaction.**PremiumAmount <PrmAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

31.4.5.27 TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>*Presence:* [0..1]*Definition:* Amount of money to be settled per piece of collateral to terminate the transaction.

TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl> contains the following elements (see "AmountAndDirection21" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

31.4.5.28 TerminationTransactionAmount <TermntnTxAmt>

Presence: [0..1]

Definition: Total amount of money to be settled to terminate the transaction.

TerminationTransactionAmount <TermntnTxAmt> contains the following elements (see "AmountAndDirection21" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

31.4.5.29 SecondLegNarrative <ScndLegNrrtv>

Presence: [0..1]

Definition: Provides additional information about the second leg in narrative form.

Datatype: "Max140Text" on page 1996

31.4.6 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: C7 "CashClearingSystemRule", C14 "FXStandingInstructionPresenceRule", C27 "SettlementDetailsRule"

SettlementParameters <SttlmParams> contains the following **SettlementDetails148** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1000
	Priority <Prty>	[0..1]	±		1000
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1000
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1000
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1000
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1001
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1001
	CashClearingSystem <CshClrSys>	[0..1]	±		1001
	TaxCapacity <TaxCpcty>	[0..1]	±		1002
	MarketClientSide <MktClntSd>	[0..1]	±		1002
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1002
	BlockTrade <BlckTrad>	[0..1]	±		1002
	LegalRestrictions <LglRstrctns>	[0..1]	±		1003
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1003
	NettingEligibility <NetgElgblty>	[0..1]	±		1003
	CCPEligibility <CCPElgbly>	[0..1]	±		1003
	Tracking <Trckg>	[0..1]	±		1004
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1004
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1004
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1005

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.

31.4.6.1 HoldIndicator <HldInd>*Presence:* [0..1]*Definition:* Specifies whether the transaction is on hold/blocked/frozen.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

31.4.6.2 Priority <Prty>*Presence:* [0..1]*Definition:* Specifies whether the transaction is to be executed with a high priority.**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1451
Or}	Proprietary <Prtry>	[1..1]	±		1451

31.4.6.3 SettlementTransactionCondition <SttlmTxCond>*Presence:* [0..*]*Definition:* Conditions under which the order/trade is to be settled.**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "SettlementTransactionCondition18Choice" on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1839
Or}	Proprietary <Prtry>	[1..1]	±		1841

31.4.6.4 SettlingCapacity <SttlgCpcty>*Presence:* [0..1]*Definition:* Role of a party in the settlement of the transaction.**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "SettlingCapacity7Choice" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

31.4.6.5 StampDutyTaxBasis <StmpDtyTaxBsis>*Presence:* [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

31.4.6.6 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

31.4.6.7 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see "BeneficialOwnership4Choice" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1458
Or}	Proprietary <Prtry>	[1..1]	±		1459

31.4.6.8 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see "CashSettlementSystem4Choice" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

31.4.6.9 TaxCapacity <TaxCpcty>*Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see ["TaxCapacityParty4Choice"](#) on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442

31.4.6.10 MarketClientSide <MktClntSd>*Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see ["MarketClientSide6Choice"](#) on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1371

31.4.6.11 FXStandingInstruction <FxStgInstr>*Presence:* [0..1]*Definition:* Specifies whether the foreign exchange standing instruction in place should apply.**FXStandingInstruction <FxStgInstr>** contains one of the following elements (see ["FXStandingInstruction4Choice"](#) on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1447
Or}	Proprietary <Prtry>	[1..1]	±		1447

31.4.6.12 BlockTrade <BlckTrad>*Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is a block parent or child.**BlockTrade <BlckTrad>** contains one of the following elements (see ["BlockTrade4Choice"](#) on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1450
Or}	Proprietary <Prtry>	[1..1]	±		1450

31.4.6.13 LegalRestrictions <LglRstrctns>*Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1444
Or}	Proprietary <Prtry>	[1..1]	±		1444

31.4.6.14 SettlementSystemMethod <SttlmSysMtd>*Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1443

31.4.6.15 NettingEligibility <NetgElgbly>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgbly>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

31.4.6.16 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 "CentralCounterPartyEligibility4Choice" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1449
Or}	Proprietary <Prtry>	[1..1]	±		1449

31.4.6.17 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see "Tracking4Choice" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1441
Or}	Proprietary <Prtry>	[1..1]	±		1441

31.4.6.18 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing6Choice" on page 1440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1440
Or}	Proprietary <Prtry>	[1..1]	±		1440

31.4.6.19 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "SettlementTransactionCondition5Code" on page 1973

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).

31.4.6.20 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

31.4.7 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C6 "BookTransferGuideline", C11 "DepositoryGuideline", C20 "Party2PresenceRule", C21 "Party3PresenceRule", C22 "Party4PresenceRule", C23 "Party5PresenceRule", C26 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties77" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1495
	Party1 <Pty1>	[0..1]	±		1496
	Party2 <Pty2>	[0..1]	±		1496
	Party3 <Pty3>	[0..1]	±		1497
	Party4 <Pty4>	[0..1]	±		1497
	Party5 <Pty5>	[0..1]	±		1498

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.

31.4.8 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C6 "BookTransferGuideline", C11 "DepositoryGuideline", C20 "Party2PresenceRule", C21 "Party3PresenceRule", C22 "Party4PresenceRule", C23 "Party5PresenceRule", C26 "SettlementChainGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties77" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1495
	Party1 <Pty1>	[0..1]	±		1496
	Party2 <Pty2>	[0..1]	±		1496
	Party3 <Pty3>	[0..1]	±		1497
	Party4 <Pty4>	[0..1]	±		1497
	Party5 <Pty5>	[0..1]	±		1498

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.

31.4.9 OpeningSettlementAmount <OpngSttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

OpeningSettlementAmount <OpngSttlmAmt> contains the following elements (see "[AmountAndDirection49](#)" on [page 1259](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1259
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1259
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1259
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1260

31.4.10 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.037.001.06** **PortfolioTransferNotificationV06**

32.1 **MessageDefinition Functionality**

Scope

The PortfolioTransferNotification is sent by an account servicer to another account servicer to exchange transfer settlement details information during a retail or institutional client portfolio transfer.

The account servicer will typically be local agent or global custodian acting on behalf of an investment management institution, a broker/dealer or a retail client.

Usage

The exchange of transfer settlement details is the provision, by the delivering account servicer to the receiving account servicer, of the settlement data (such as trade date, settlement date, delivering settlement chain, quantities) of the individual transfers that will take place during a full or partial portfolio transfer. This delivering account servicer message may also include, for validation, the receiving settlement chain as provided by the client. In case the receiving settlement chain is not available to the delivering account servicer, the receiving account servicer may in return provide to the delivering account servicer the receiving settlement chain using the same message.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

Outline

The PortfolioTransferNotificationV06 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

B. StatementGeneralDetails

Provides general information on the notification.

C. AccountOwner

Party that legally owns the account.

D. SafekeepingAccount

Account to or from which a securities entry is made.

E. TransferNotificationDetails

Details of the transfer.

32.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <PrtlTrfNtfctn>	[1..1]		C27	
	Pagination <Pgntn>	[1..1]	±		1017
	StatementGeneralDetails <StmntGnlDtls>	[1..1]			1018
	CounterpartyPortfolioTransferNotificationReference <CtrPtyPrtlTrfNtfctnRef>	[0..1]	Text		1018
	ReportNumber <RptNb>	[0..1]	±		1018
	StatementIdentification <StmntId>	[0..1]	Text		1018
	StatementDateTime <StmntDtTm>	[1..1]	±		1019
	UpdateType <UpdTp>	[0..1]	±		1019
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1019
	AccountOwner <AcctOwnr>	[0..1]	±		1019
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1020
	TransferNotificationDetails <TrfNtfctnDtls>	[0..*]		C11, C26, C28, C32	1020
	NotificationSenderTransactionIdentification <NtfctnSndrTxId>	[0..1]	Text		1023
	NotificationReceiverTransactionIdentification <NtfctnRcvrTxId>	[0..1]	Text		1023
	CommonIdentification <CmonId>	[0..1]	Text		1024
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1024
	Payment <Pmt>	[1..1]	CodeSet		1024
	Status <Sts>	[0..1]			1024
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1025
Or	PendingProcessing <PdgPrg>	[1..1]	±		1025
Or	Rejected <Rjctd>	[1..1]	±		1025
Or}	Proprietary <Prtry>	[1..1]	±		1026
	TradeDate <TradDt>	[0..1]	±		1026
	SettlementDate <SttlmDt>	[1..1]	±		1026
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C19	1027
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C13, C14, C16,	1027

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C17, C20	
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C25	1028
	Reporting <Rptg>	[0..*]	±		1031
	QuantityDetails <QtyDtls>	[1..1]			1031
	SettlementQuantity <SttlmQty>	[1..1]	±		1031
	DenominationChoice <DnmtnChc>	[0..1]	Text		1031
	CertificateNumber <CertNb>	[0..*]	±	C18	1031
	QuantityBreakdown <QtyBrkdn>	[0..*]	±		1032
	SettlementParameters <SttlmParams>	[0..1]	±	C30	1032
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]		C7, C12, C21, C22, C23, C24, C29	1033
	Depository <Dpstry>	[0..1]	±		1035
	Party1 <Pty1>	[0..1]	±		1035
	Party2 <Pty2>	[0..1]	±		1036
	Party3 <Pty3>	[0..1]	±		1036
	Party4 <Pty4>	[0..1]	±		1036
	Party5 <Pty5>	[0..1]	±		1037
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C7, C12, C21, C22, C23, C24, C29	1037
	Depository <Dpstry>	[0..1]	±		1039
	Party1 <Pty1>	[0..1]	±		1040
	Party2 <Pty2>	[0..1]	±		1040
	Party3 <Pty3>	[0..1]	±		1040
	Party4 <Pty4>	[0..1]	±		1041
	Party5 <Pty5>	[0..1]	±		1041
	SettlementAmount <SttlmAmt>	[0..1]	±		1042
	OtherAmounts <OthrAmts>	[0..1]			1042
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1043

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ChargesFees <ChrgsFees>	[0..1]	±		1043
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1044
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1044
	LocalTax <LclTax>	[0..1]	±		1044
	Other <Othr>	[0..1]	±		1045
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1045
	ShippingAmount <ShppgAmt>	[0..1]	±		1045
	StampDuty <StmpDty>	[0..1]	±		1046
	StockExchangeTax <StockXchgTax>	[0..1]	±		1046
	TransferTax <TrfTax>	[0..1]	±		1046
	TransactionTax <TxTax>	[0..1]	±		1047
	ValueAddedTax <ValAddedTax>	[0..1]	±		1047
	WithholdingTax <WhldgTax>	[0..1]	±		1047
	ConsumptionTax <CsmptnTax>	[0..1]	±		1048
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1048
	OtherBusinessParties <OthrBizPties>	[0..1]		C15	1048
	Investor <Invstr>	[0..1]	±		1049
	StockExchange <StockXchg>	[0..1]	±		1049
	TradeRegulator <TradRgltr>	[0..1]	±		1049
	SupplementaryData <SplmtryData>	[0..*]	±	C31	1050

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 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 an ISIN code exists, it is strongly recommended that the ISIN be used.

C17 ISINPresenceRule

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

C18 ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C19 NumberRule

If Number is negative, then Sign must be present.

C20 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description must be present.

C21 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C22 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C23 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C24 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C25 PlaceOfListingRule

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C26 ReceivingParty1Rule

If the instruction is a delivery, then ReceivingParty 1 must be present.

C27 SecuritiesMarketPracticeGroupGuideline

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on www.smpg.info.

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.

32.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

32.4.1 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 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1420
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1420

32.4.2 StatementGeneralDetails <StmtGnIDtls>

Presence: [1..1]

Definition: Provides general information on the notification.

StatementGeneralDetails <StmtGnIDtls> contains the following **Statement62** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyPortfolioTransferNotificationReference <CtrPtyPrftlTrfNtfctnRef>	[0..1]	Text		1018
	ReportNumber <RptNb>	[0..1]	±		1018
	StatementIdentification <StmtId>	[0..1]	Text		1018
	StatementDateTime <StmtDtTm>	[1..1]	±		1019
	UpdateType <UpdTp>	[0..1]	±		1019
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		1019

32.4.2.1 CounterpartyPortfolioTransferNotificationReference <CtrPtyPrftlTrfNtfctnRef>

Presence: [0..1]

Definition: Identification assigned by the portfolio transfer counterpart to unambiguously identify a portfolio transfer notification.

Datatype: "Max35Text" on page 1997

32.4.2.2 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

ReportNumber <RptNb> contains one of the following elements (see "Number3Choice" on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1470
Or}	Long <Lng>	[1..1]	Text		1471

32.4.2.3 StatementIdentification <StmtId>

Presence: [0..1]

Definition: Reference common to all pages of a statement.

Datatype: "Max35Text" on page 1997

32.4.2.4 StatementDateTime <StmntDtTm>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <StmntDtTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

32.4.2.5 UpdateType <UpdTp>

Presence: [0..1]

Definition: Indicates whether the statement is complete or contains changes only.

UpdateType <UpdTp> contains one of the following elements (see "UpdateType15Choice" on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1460
Or}	Proprietary <Prtry>	[1..1]	±		1460

32.4.2.6 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

32.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification144" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

32.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

32.4.5 TransferNotificationDetails <TrfNtfctnDtls>

Presence: [0..*]

Definition: Details of the transfer.

Impacted by: [C11 "DeliveringParty1Rule"](#), [C26 "ReceivingParty1Rule"](#), [C28 "SettlementAmountRule"](#), [C32 "TradeDateRule"](#)

TransferNotificationDetails <TrfNtfctnDtls> contains the following **SecuritiesTradeDetails111** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotificationSenderTransactionIdentification <NtfctnSndrTxId>	[0..1]	Text		1023
	NotificationReceiverTransactionIdentification <NtfctnRcvrTxId>	[0..1]	Text		1023
	CommonIdentification <CmonId>	[0..1]	Text		1024
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1024
	Payment <Pmt>	[1..1]	CodeSet		1024
	Status <Sts>	[0..1]			1024
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1025
Or	PendingProcessing <PdgPrg>	[1..1]	±		1025
Or	Rejected <Rjctd>	[1..1]	±		1025
Or}	Proprietary <Prtry>	[1..1]	±		1026
	TradeDate <TradDt>	[0..1]	±		1026
	SettlementDate <SttlmDt>	[1..1]	±		1026
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C19	1027
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C13, C14, C16, C17, C20	1027
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C25	1028
	Reporting <Rptg>	[0..*]	±		1031
	QuantityDetails <QtyDtls>	[1..1]			1031
	SettlementQuantity <SttlmQty>	[1..1]	±		1031
	DenominationChoice <DnmtnChc>	[0..1]	Text		1031
	CertificateNumber <CertNb>	[0..*]	±	C18	1031
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1032
	SettlementParameters <SttlmParams>	[0..1]	±	C30	1032
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C7, C12, C21, C22, C23, C24, C29	1033
	Depository <Dpstry>	[0..1]	±		1035
	Party1 <Pty1>	[0..1]	±		1035

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1036
	Party3 <Pty3>	[0..1]	±		1036
	Party4 <Pty4>	[0..1]	±		1036
	Party5 <Pty5>	[0..1]	±		1037
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C7, C12, C21, C22, C23, C24, C29	1037
	Depository <Dpstry>	[0..1]	±		1039
	Party1 <Pty1>	[0..1]	±		1040
	Party2 <Pty2>	[0..1]	±		1040
	Party3 <Pty3>	[0..1]	±		1040
	Party4 <Pty4>	[0..1]	±		1041
	Party5 <Pty5>	[0..1]	±		1041
	SettlementAmount <SttlmAmt>	[0..1]	±		1042
	OtherAmounts <OthrAmts>	[0..1]			1042
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1043
	ChargesFees <ChrgsFees>	[0..1]	±		1043
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1044
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1044
	LocalTax <LclTax>	[0..1]	±		1044
	Other <Othr>	[0..1]	±		1045
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1045
	ShippingAmount <ShppgAmt>	[0..1]	±		1045
	StampDuty <StmpDty>	[0..1]	±		1046
	StockExchangeTax <StockXchgTax>	[0..1]	±		1046
	TransferTax <TrfTax>	[0..1]	±		1046
	TransactionTax <TxTax>	[0..1]	±		1047
	ValueAddedTax <ValAddedTax>	[0..1]	±		1047
	WithholdingTax <WhldgTax>	[0..1]	±		1047
	ConsumptionTax <CsmptnTax>	[0..1]	±		1048
	AccruedCapitalisationAmount <AcrdCptlStnAmt>	[0..1]	±		1048

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherBusinessParties <OthrBizPties>	[0..1]		C15	1048
	Investor <Invstr>	[0..1]	±		1049
	StockExchange <StockXchg>	[0..1]	±		1049
	TradeRegulator <TradRgltr>	[0..1]	±		1049
	SupplementaryData <SplmtryData>	[0..*]	±	C31	1050

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.

32.4.5.1 NotificationSenderTransactionIdentification <NtfctnSndrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the notification receiver.

Datatype: "Max35Text" on page 1997

32.4.5.2 NotificationReceiverTransactionIdentification <NtfctnRcvrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the notification receiver.

Datatype: "Max35Text" on page 1997

32.4.5.3 CommonIdentification <CmonId>*Presence:* [0..1]*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.*Datatype:* "Max35Text" on page 1997**32.4.5.4 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 1919

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.

32.4.5.5 Payment <Pmt>*Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1867

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).

32.4.5.6 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]	±		1025
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1025
Or	Rejected <Rjctd>	[1..1]	±		1025
Or}	Proprietary <Prtry>	[1..1]	±		1026

32.4.5.6.1 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 1640 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1640
Or}	Reason <Rsn>	[1..*]			1640
	Code <Cd>	[1..1]			1640
{Or	Code <Cd>	[1..1]	CodeSet		1641
Or}	Proprietary <Prtry>	[1..1]	±		1641
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1641

32.4.5.6.2 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 1638 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1638
Or}	Reason <Rsn>	[1..*]			1639
	Code <Cd>	[1..1]			1639
{Or	Code <Cd>	[1..1]	CodeSet		1639
Or}	Proprietary <Prtry>	[1..1]	±		1639
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1640

32.4.5.6.3 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 1636 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1636
Or}	Reason <Rsn>	[1..*]			1637
	Code <Cd>	[1..1]			1637
{Or	Code <Cd>	[1..1]	CodeSet		1637
Or}	Proprietary <Prtry>	[1..1]	±		1638
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1638

32.4.5.6.4 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 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

32.4.5.7 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see "[TradeDate8Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1299
Or}	DateCode <DtCd>	[1..1]			1299
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

32.4.5.8 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see "SettlementDate17Choice" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1298
Or}	DateCode <DtCd>	[1..1]	±		1298

32.4.5.9 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 1994

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

32.4.5.10 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C13 "DescriptionPresenceRule", C14 "DescriptionUsageRule", C16 "ISINGuideline", C17 "ISINPresenceRule", C20 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

On Condition

/Description is absent

Following Must be True

```

    /ISIN Must be present
Or    /OtherIdentification[*] Must be present

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```

On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
Or    /Description Must be present

```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```

On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
Or    /Description Must be present

```

32.4.5.11 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Elements characterising a financial instrument.

Impacted by: C3 "AdditionalDetailsRule", C25 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes91" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1330
	DayCountBasis <DayCntBsis>	[0..1]	±		1330
	RegistrationForm <RegnForm>	[0..1]			1330
{Or	Code <Cd>	[1..1]	CodeSet		1330
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentFrequency <PmtFrqcy>	[0..1]			1331
{Or	Code <Cd>	[1..1]	CodeSet		1331
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentStatus <PmtSts>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1332
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333
	ClassificationType <ClssfctnTp>	[0..1]	±		1333
	OptionStyle <OptnStyle>	[0..1]	±		1334
	OptionType <OptnTp>	[0..1]			1334
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1335
	CouponDate <CpnDt>	[0..1]	Date		1335
	ExpiryDate <XpryDt>	[0..1]	Date		1335
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1335
	MaturityDate <MtrtyDt>	[0..1]	Date		1335
	IssueDate <IssdDt>	[0..1]	Date		1336
	NextCallableDate <NxtClblDt>	[0..1]	Date		1336
	PutableDate <PutblDt>	[0..1]	Date		1336
	DatedDate <DtdDt>	[0..1]	Date		1336
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1336
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1336

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1336
	NextFactor <NxtFctr>	[0..1]	Rate		1336
	InterestRate <IntrstRate>	[0..1]	Rate		1337
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1337
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1337
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1337
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1337
{Or	Short <Shrt>	[1..1]	Text		1337
Or}	Long <Lng>	[1..1]	±		1337
	PoolNumber <PoolNb>	[0..1]	±		1338
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1338
	CallableIndicator <ClblInd>	[0..1]	Indicator		1338
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1338
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1339
	ExercisePrice <ExrcPric>	[0..1]	±		1339
	SubscriptionPrice <SbcptPric>	[0..1]	±		1339
	ConversionPrice <ConvsvPric>	[0..1]	±		1339
	StrikePrice <StrkPric>	[0..1]	±		1340
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1340
	ContractSize <CtrctSz>	[0..1]	±		1340
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1340
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1342

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.

32.4.5.12 Reporting <Rptg>

Presence: [0..*]

Definition: Specifies that a trade is to be reported to a third party.

Reporting <Rptg> contains one of the following elements (see "[Reporting7Choice](#)" on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1420
Or}	Proprietary <Prtry>	[1..1]	±		1421

32.4.5.13 QuantityDetails <QtyDtls>

Presence: [1..1]

Definition: Details about the financial instrument quantity involved in the transfer.

QuantityDetails <QtyDtls> contains the following **Quantity14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1031
	DenominationChoice <DnmtnChc>	[0..1]	Text		1031
	CertificateNumber <CertNb>	[0..*]	±	C18	1031
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1032

32.4.5.13.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

32.4.5.13.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: "[Max210Text](#)" on page 1996

32.4.5.13.3 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Impacted by: C18 "ISO8532AndIssuerSchemeNameRule"

CertificateNumber <CertNb> contains the following elements (see "SecuritiesCertificate4" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1437
	Issuer <Issr>	[0..1]	Text		1438
	SchemeName <SchmeNm>	[0..1]	Text		1438

Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

32.4.5.13.4 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "QuantityBreakdown46" on page 1575 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1576
	LotQuantity <LotQty>	[0..1]	±		1576
	LotDateTime <LotDtTm>	[0..1]	±		1576
	LotPrice <LotPric>	[0..1]	±		1577
	TypeOfPrice <TpOfPric>	[0..1]	±		1577

32.4.5.14 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters applied to the settlement of a security transfer.

Impacted by: C30 "SettlementDetailsRule"

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails100" on page 1581 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1582
	Registration <Regn>	[0..1]	±		1582
	LegalRestrictions <LglRstrctns>	[0..1]	±		1582
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1582
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1583
	TaxCapacity <TaxCpcty>	[0..1]	±		1583
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1583

Constraints

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

32.4.5.15 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C7 "BookTransferGuideline", C12 "DepositoryGuideline", C21 "Party2PresenceRule", C22 "Party3PresenceRule", C23 "Party4PresenceRule", C24 "Party5PresenceRule", C29 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following **SettlementParties93** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1035
	Party1 <Pty1>	[0..1]	±		1035
	Party2 <Pty2>	[0..1]	±		1036
	Party3 <Pty3>	[0..1]	±		1036
	Party4 <Pty4>	[0..1]	±		1036
	Party5 <Pty5>	[0..1]	±		1037

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.

32.4.5.15.1 Depository <Dpstry>

Presence: [0..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains the following elements (see "[PartyIdentification146](#)" on page 1518 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1519
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1519
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1519
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	ProcessingDate <PrcgDt>	[0..1]	±		1520
	ProcessingIdentification <PrcgId>	[0..1]	Text		1521
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1521

32.4.5.15.2 Party1 <Pty1>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrnId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

32.4.5.15.3 Party2 <Pty2>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.**Party2 <Pty2>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrnId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

32.4.5.15.4 Party3 <Pty3>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 2.**Party3 <Pty3>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrnId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

32.4.5.15.5 Party4 <Pty4>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 3.

Party4 <Pty4> contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrnId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

32.4.5.15.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Party5 <Pty5> contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrnId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

32.4.5.16 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: [C7 "BookTransferGuideline"](#), [C12 "DepositoryGuideline"](#), [C21 "Party2PresenceRule"](#), [C22 "Party3PresenceRule"](#), [C23 "Party4PresenceRule"](#), [C24 "Party5PresenceRule"](#), [C29 "SettlementChainGuideline"](#)

ReceivingSettlementParties <RcvgSttlmPties> contains the following **SettlementParties93** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1039
	Party1 <Pty1>	[0..1]	±		1040
	Party2 <Pty2>	[0..1]	±		1040
	Party3 <Pty3>	[0..1]	±		1040
	Party4 <Pty4>	[0..1]	±		1041
	Party5 <Pty5>	[0..1]	±		1041

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.

32.4.5.16.1 Depository <Dpstry>

Presence: [0..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains the following elements (see "[PartyIdentification146](#)" on page 1518 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1519
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1519
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1519
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrId>	[0..1]	±		1520
	ProcessingDate <PrcgDt>	[0..1]	±		1520
	ProcessingIdentification <PrcgId>	[0..1]	Text		1521
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1521

32.4.5.16.2 Party1 <Pty1>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the depository.**Party1 <Pty1>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrnId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

32.4.5.16.3 Party2 <Pty2>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.**Party2 <Pty2>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrnId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

32.4.5.16.4 Party3 <Pty3>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 2.

Party3 <Pty3> contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrnId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

32.4.5.16.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Party4 <Pty4> contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrnId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

32.4.5.16.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Party5 <Pty5> contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrnId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

32.4.5.17 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see "[AmountAndDirection52](#)" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1257
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1257

32.4.5.18 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following **OtherAmounts29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1043
	ChargesFees <ChrgsFees>	[0..1]	±		1043
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1044
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1044
	LocalTax <LclTax>	[0..1]	±		1044
	Other <Othr>	[0..1]	±		1045
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1045
	ShippingAmount <ShppgAmt>	[0..1]	±		1045
	StampDuty <StmpDty>	[0..1]	±		1046
	StockExchangeTax <StockXchgTax>	[0..1]	±		1046
	TransferTax <TrfTax>	[0..1]	±		1046
	TransactionTax <TxTax>	[0..1]	±		1047
	ValueAddedTax <ValAddedTax>	[0..1]	±		1047
	WithholdingTax <WhldgTax>	[0..1]	±		1047
	ConsumptionTax <CsmptnTax>	[0..1]	±		1048
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1048

32.4.5.18.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "AmountAndDirection44" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

32.4.5.18.2 ChargesFees <ChrgsFees>

Presence: [0..1]

Definition: Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

ChargesFees <ChrgsFees> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

32.4.5.18.3 CountryNationalFederalTax <CtryNtlFdrlTax>

Presence: [0..1]

Definition: Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

CountryNationalFederalTax <CtryNtlFdrlTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

32.4.5.18.4 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

32.4.5.18.5 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

32.4.5.18.6 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

32.4.5.18.7 RegulatoryAmount <RgltryAmt>

Presence: [0..1]

Definition: Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

RegulatoryAmount <RgltryAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

32.4.5.18.8 ShippingAmount <ShppgAmt>

Presence: [0..1]

Definition: All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

ShippingAmount <ShppgAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

32.4.5.18.9 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

32.4.5.18.10 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

32.4.5.18.11 TransferTax <TrfTax>

Presence: [0..1]

Definition: Amount of tax levied on a transfer of ownership of financial instrument.

TransferTax <TrfTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

32.4.5.18.12 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

32.4.5.18.13 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

32.4.5.18.14 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see "AmountAndDirection44" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

32.4.5.18.15 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see "AmountAndDirection44" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

32.4.5.18.16 AccruedCapitalisationAmount <AcrdCptlstnAmt>

Presence: [0..1]

Definition: Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

AccruedCapitalisationAmount <AcrdCptlstnAmt> contains the following elements (see "AmountAndDirection44" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

32.4.5.19 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C15 "InvestorCountryCodeRule"

OtherBusinessParties <OthrBizPties> contains the following **OtherParties39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1049
	StockExchange <StockXchg>	[0..1]	±		1049
	TradeRegulator <TradRgltr>	[0..1]	±		1049

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.

32.4.5.19.1 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see "PartyIdentification149" on page 1515 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1515
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1515
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1516
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1516
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1516
	LEI <LEI>	[0..1]	IdentifierSet		1517

32.4.5.19.2 StockExchange <StockXchg>

Presence: [0..1]

Definition: Identification of the stock exchange to which transaction reporting will be done.

StockExchange <StockXchg> contains the following elements (see "PartyIdentification136" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1529

32.4.5.19.3 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see "PartyIdentification136" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1529

32.4.5.20 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.038.001.08 SecuritiesSettlementTransactionModification RequestV08

33.1 MessageDefinition Functionality

Scope

The SecuritiesSettlementTransactionModificationRequest 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 SecuritiesSettlementTransactionModificationRequestV08 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.

33.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmTxModReq>	[1..1]		C33, C51, C60	
	ModifiedTransactionDetails <ModfdTxDtIs>	[1..1]		C36, C69	1070
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]			1072
	TransactionIdentification <TxId>	[1..1]	Text		1072
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		1072
	Payment <Pmt>	[1..1]	CodeSet		1073
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1073
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1073
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		1073
	OtherTransactionIdentification <OthrTxId>	[0..1]	Text		1073
	AccountOwner <AcctOwnr>	[0..1]	±		1073
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1074
	TransactionDetails <TxDtIs>	[0..1]			1074
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C21, C22, C28, C29, C39	1075
	TradeDate <TradDt>	[0..1]	±		1076
	SettlementDate <SttlmDt>	[1..1]	±		1076
	SettlementQuantity <SttlmQty>	[1..1]	±		1076
	SettlementAmount <SttlmAmt>	[0..1]	±		1076
	DeliveringSettlementParties <DlvrGSttlmPties>	[0..1]	±	C40, C42, C45, C48	1077
	ReceivingSettlementParties <RcvGSttlmPties>	[0..1]	±	C40, C42, C45, C48	1078
	Investor <Invstr>	[0..1]	±		1079
	UpdateType <UpdTp>	[1..3]			1079
{Or	Addition <Addtn>	[1..1]			1086

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1090
	Linkages <Lnkgs>	[0..*]	±	C34	1090
	TradeDetails <TradDtls>	[0..1]		C3, C16, C25, C31, C53, C65, C67	1091
	TradeIdentification <TradId>	[0..*]	Text		1093
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1093
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1093
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1093
	TradeDate <TradDt>	[0..1]	±		1094
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1094
	DealPrice <DealPric>	[0..1]	±		1094
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C37	1095
	OpeningClosing <OpngClsg>	[0..1]	±		1095
	Reporting <Rptg>	[0..*]	±		1095
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1095
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1096
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1096
	TypeOfPrice <TpOfPric>	[0..1]	±		1096
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1096
	MatchingStatus <MtgSts>	[0..1]	±		1097
	AffirmationStatus <AffirmSts>	[0..1]	±		1097
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1097
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrpgAddtlDtls>	[0..1]	Text		1097
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C52	1097
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C18, C57	1101
	SettlementParameters <SttlmParams>	[0..1]		C12, C38, C62	1101
	SecuritiesTransactionType <SciesTxTp>	[0..1]	±		1105
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1105

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1105
	CCPEligibility <CCPElgbly>	[0..1]	±		1106
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1106
	CashClearingSystem <CshClrSys>	[0..1]	±		1106
	ExposureType <XpsrTp>	[0..1]	±		1106
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1107
	MarketClientSide <MktClntSd>	[0..1]	±		1107
	NettingEligibility <NetgElgbly>	[0..1]	±		1107
	Registration <Regn>	[0..1]	±		1107
	LegalRestrictions <LglRstrctns>	[0..1]	±		1108
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1108
	TaxCapacity <TaxCpcty>	[0..1]	±		1108
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1108
	Tracking <Trckg>	[0..1]	±		1109
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1109
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1109
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1109
	EligibleForCollateral <ElgbIForColl>	[0..1]	Indicator		1110
	SecuritiesSubBalanceType <SciesSubBalTp>	[0..1]	±		1110
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1110
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C70	1110
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C11, C44, C47, C50	1111
	ReceivingSettlementParties <RcvvgSttlmPties>	[0..1]	±	C11, C44, C47, C50	1112
	CashParties <CshPties>	[0..1]	±		1113
	SettlementAmount <SttlmAmt>	[0..1]	±		1113
	OtherAmounts <OthrAmts>	[0..1]	±		1114
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C27, C55	1115
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			1116

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1116
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1116
	RegistrarAccount <RegarAcct>	[0..1]	Text		1117
	CertificateNumber <CertNb>	[0..*]	±	C30	1117
	SupplementaryData <SplmtryData>	[0..*]	±	C64	1117
Or	Deletion <Deltn>	[1..1]			1118
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1121
	Linkages <Lnkgs>	[0..*]	±		1121
	TradeDetails <TradDtls>	[0..1]		C3, C16, C25, C31, C53, C65, C67	1121
	TradeIdentification <TradId>	[0..*]	Text		1124
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1124
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1124
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1124
	TradeDate <TradDt>	[0..1]	±		1124
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1125
	DealPrice <DealPric>	[0..1]	±		1125
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C37	1125
	OpeningClosing <OpngClsg>	[0..1]	±		1126
	Reporting <Rptg>	[0..*]	±		1126
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1126
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1126
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1127
	TypeOfPrice <TpOfPric>	[0..1]	±		1127
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1127
	MatchingStatus <MtgSts>	[0..1]	±		1127
	AffirmationStatus <AffirmSts>	[0..1]	±		1128
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1128
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1128

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C52	1128
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C18, C57	1131
	SettlementParameters <SttlmParams>	[0..1]		C12, C38, C62	1131
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1135
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1135
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1135
	CCPEligibility <CCPElgbly>	[0..1]	±		1136
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1136
	CashClearingSystem <CshClrSys>	[0..1]	±		1136
	ExposureType <XpsrTp>	[0..1]	±		1136
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1137
	MarketClientSide <MktClntSd>	[0..1]	±		1137
	NettingEligibility <NetgElgbly>	[0..1]	±		1137
	Registration <Regn>	[0..1]	±		1137
	LegalRestrictions <LglRstrctns>	[0..1]	±		1138
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1138
	TaxCapacity <TaxCpcty>	[0..1]	±		1138
	StampDutyTaxBasis <StrmpDtyTaxBsis>	[0..1]	±		1138
	Tracking <Trckg>	[0..1]	±		1139
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1139
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1139
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1139
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1140
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1140
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1140
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C70	1140
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C11, C44, C47, C50	1141
	ReceivingSettlementParties <RcvvgSttlmPties>	[0..1]	±	C11, C44,	1142

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C47, C50	
	CashParties <CshPties>	[0..1]	±		1143
	SettlementAmount <SttlmAmt>	[0..1]	±		1143
	OtherAmounts <OthrAmts>	[0..1]	±		1144
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C27, C55	1145
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			1146
	CertificationIdentification <CertfctnId>	[0..1]	Text		1146
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1146
	RegistrarAccount <RegarAcct>	[0..1]	Text		1147
	CertificateNumber <CertNb>	[0..*]	±	C30	1147
	SupplementaryData <SplmtryData>	[0..*]	±	C64	1147
Or}	Modification <Mod>	[1..1]			1148
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1151
	Linkages <Lnkgs>	[0..*]	±	C34	1151
	TradeDetails <TradDtls>	[0..1]		C6, C17, C26, C32, C54, C66, C68	1152
	TradeIdentification <TradId>	[0..*]	Text		1155
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1155
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1155
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1155
	TradeDate <TradDt>	[0..1]	±		1155
	SettlementDate <SttlmDt>	[0..1]	±		1156
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1156
	DealPrice <DealPric>	[0..1]	±		1156
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C37	1157
	OpeningClosing <OpngClsg>	[0..1]	±		1157
	Reporting <Rptg>	[0..*]	±		1157
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1157
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1158

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1158
	TypeOfPrice <TpOfPric>	[0..1]	±		1158
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1158
	MatchingStatus <MtchgSts>	[0..1]	±		1159
	AffirmationStatus <AffirmSts>	[0..1]	±		1159
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1159
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1159
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C21, C22, C28, C29, C39	1159
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C52	1161
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C19, C58, C59	1164
	SettlementParameters <SttlmParams>	[0..1]		C12, C38, C62	1165
	SecuritiesTransactionType <SciesTxTp>	[0..1]	±		1169
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1169
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1169
	CCPEligibility <CCPElgbly>	[0..1]	±		1169
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1170
	CashClearingSystem <CshClrSys>	[0..1]	±		1170
	ExposureType <XpsrTp>	[0..1]	±		1170
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1170
	MarketClientSide <MktClntSd>	[0..1]	±		1171
	NettingEligibility <NetgElgbly>	[0..1]	±		1171
	Registration <Regn>	[0..1]	±		1171
	LegalRestrictions <LglRstrctns>	[0..1]	±		1171
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1172
	TaxCapacity <TaxCpcty>	[0..1]	±		1172
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1172
	Tracking <Trckg>	[0..1]	±		1172

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1173
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1173
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1173
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1173
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1174
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1174
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C70	1174
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C10, C20, C41, C43, C46, C49, C61	1175
	ReceivingSettlementParties <RcvvgSttlmPties>	[0..1]	±	C10, C20, C41, C43, C46, C49, C61	1177
	CashParties <CshPties>	[0..1]	±		1179
	SettlementAmount <SttlmAmt>	[0..1]	±		1179
	OtherAmounts <OthrAmts>	[0..1]	±		1180
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C27, C55	1181
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			1182
	CertificationIdentification <CertfctnId>	[0..1]	Text		1182
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1182
	RegistrarAccount <RegarAcct>	[0..1]	Text		1183
	CertificateNumber <CertNb>	[0..*]	±	C30	1183
	SupplementaryData <SplmtryData>	[0..*]	±	C64	1183

33.3 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 CurrencyToBuyOrSellRule

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.

- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

C17 CurrencyToBuyOrSellRule

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

C18 DenominationRule

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C19 DenominationRule

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

C20 DepositoryGuideline

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on www.smpg.info.

C21 DescriptionPresenceRule

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

C22 DescriptionUsageRule

Description must be used alone as the last resort.

C23 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

C24 IdentificationNationalityOfInvestorRule

Identification and/or Nationality must be present.

C25 InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C26 InvestorCapacityRule

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

C27 InvestorCountryCodeRule

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

C28 ISINGuideline

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C29 ISINPresenceRule

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

C30 ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

C31 LateDeliveryDateRule

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C32 LateDeliveryDateRule

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

C33 LinkagesUsageRule

The linkages can only be used when modifying the Paired or Turned Quantity. For the changes of linking and unlinking messages this must be done with the SecuritiesSettlementConditionsModificationRequest.

This constraint is defined at the MessageDefinition level.

C34 LinkedQuantityRule

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

C35 MarketTypeAndIdentificationRule

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

C36 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

C37 NumberRule

If Number is negative, then Sign must be present.

C38 OpeningClosingUsageRule

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

C39 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description must be present.

C40 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C41 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C42 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C43 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C44 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C45 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C46 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C47 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C48 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C49 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C50 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C51 PhysicalInstructionDetailsUsageRule

AdditionalPhysicalOrRegistrationDetails can only be used with free of payment instructions.

This constraint is defined at the MessageDefinition level.

C52 PlaceOfListingRule

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

C53 PlaceOfTradeRule

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C54 PlaceOfTradeRule

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

C55 QualifiedForeignIntermediaryRule

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

C56 SafekeepingPlaceFormatOrLEIRule

SafekeepingPlaceFormat must be present or LEI must be present.

C57 SafekeepingPlaceGuideline

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C58 SafekeepingPlaceGuideline

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting

at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

C59 SafekeepingPlaceRule

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

C60 SecuritiesFinancingSettlementUsageRule

In the framework of Securities Financing (repo, reverse repo, securities lending, securities borrowing), the SettlementInstruction can only be used for the plain vanilla settlement of the opening leg and closing leg.

This constraint is defined at the MessageDefinition level.

C61 SettlementChainGuideline

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on www.smpg.info.

C62 SettlementDetailsElementsUsageRule

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

C63 ShortLongNumberRule

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

C64 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

C65 TradeDateGuideline

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

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 TradeDateTimeUTCRule

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

C69 TransactionIdentificationPresenceRule

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

C70 VendorPresenceRule

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

C71 WithLinkageRule

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

33.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

33.4.1 ModifiedTransactionDetails <ModfdTxDtIs>

Presence: [1..1]

Definition: Identifies the details of the transaction that is being modified.

Impacted by: [C36 "NoAccountOwnerTransactionIdentificationRule"](#), [C69 "TransactionIdentificationPresenceRule"](#)

ModifiedTransactionDetails <ModfdTxDtls> contains the following **TransactionDetails116** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]			1072
	TransactionIdentification <TxId>	[1..1]	Text		1072
	SecuritiesMovementType <ScetiesMvmntTp>	[1..1]	CodeSet		1072
	Payment <Pmt>	[1..1]	CodeSet		1073
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1073
	MarketInfrastructureTransactionIdentification <MktlnfrstrctrTxId>	[0..1]	Text		1073
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1073
	OtherTransactionIdentification <OthrTxId>	[0..1]	Text		1073
	AccountOwner <AcctOwnr>	[0..1]	±		1073
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1074
	TransactionDetails <TxDtls>	[0..1]			1074
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C21, C22, C28, C29, C39	1075
	TradeDate <TradDt>	[0..1]	±		1076
	SettlementDate <SttlmDt>	[1..1]	±		1076
	SettlementQuantity <SttlmQty>	[1..1]	±		1076
	SettlementAmount <SttlmAmt>	[0..1]	±		1076
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C40, C42, C45, C48	1077
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C40, C42, C45, C48	1078
	Investor <Invstr>	[0..1]	±		1079

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

33.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

AccountOwnerTransactionIdentification <AcctOwnrTxld> contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1072
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1072
	Payment <Pmt>	[1..1]	CodeSet		1073

33.4.1.1.1 TransactionIdentification <Txld>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: "Max35Text" on page 1997

33.4.1.1.2 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 1919

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.

33.4.1.1.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1867

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).

33.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "Max35Text" on page 1997

33.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: "Max35Text" on page 1997

33.4.1.4 ProcessorTransactionIdentification <PcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: "Max35Text" on page 1997

33.4.1.5 OtherTransactionIdentification <OthrTxId>

Presence: [0..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: "Max35Text" on page 1997

33.4.1.6 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

33.4.1.7 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

33.4.1.8 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Provides additional details on the transaction which can not be included within the structured fields of the message.

TransactionDetails <TxDtls> contains the following **TransactionDetails117** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C21, C22, C28, C29, C39	1075
	TradeDate <TradDt>	[0..1]	±		1076
	SettlementDate <SttlmDt>	[1..1]	±		1076
	SettlementQuantity <SttlmQty>	[1..1]	±		1076
	SettlementAmount <SttlmAmt>	[0..1]	±		1076
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C40, C42, C45, C48	1077
	ReceivingSettlementParties <RcvrgSttlmPties>	[0..1]	±	C40, C42, C45, C48	1078
	Investor <Invstr>	[0..1]	±		1079

33.4.1.8.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C21 "DescriptionPresenceRule", C22 "DescriptionUsageRule", C28 "ISINGuideline", C29 "ISINPresenceRule", C39 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```

On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present

```

- DescriptionUsageRule**

Description must be used alone as the last resort.

- ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```

On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present

```

- OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```

On Condition
  /OtherIdentification[*] is absent
Following Must be True

```

/ISIN Must be present
Or /Description Must be present

33.4.1.8.2 TradeDate <TradDt>*Presence:* [0..1]*Definition:* Specifies the date/time on which the trade was executed.**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1299
Or}	DateCode <DtCd>	[1..1]			1299
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

33.4.1.8.3 SettlementDate <SttlmDt>*Presence:* [1..1]*Definition:* Date and time at which the securities are to be delivered or received.**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1298
Or}	DateCode <DtCd>	[1..1]	±		1298

33.4.1.8.4 SettlementQuantity <SttlmQty>*Presence:* [1..1]*Definition:* Total quantity of securities to be settled.**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

33.4.1.8.5 SettlementAmount <SttlmAmt>*Presence:* [0..1]*Definition:* Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see "AmountAndDirection51" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1258
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1258
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1258

33.4.1.8.6 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C40 "Party2PresenceRule", C42 "Party3PresenceRule", C45 "Party4PresenceRule", C48 "Party5PresenceRule"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties78" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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

33.4.1.8.7 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C40 "Party2PresenceRule", C42 "Party3PresenceRule", C45 "Party4PresenceRule", C48 "Party5PresenceRule"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties78" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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
```

33.4.1.8.8 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see "[PartyIdentification149](#)" on page 1515 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1515
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1515
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1516
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1516
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1516
	LEI <LEI>	[0..1]	IdentifierSet		1517

33.4.2 UpdateType <UpdTp>

Presence: [1..3]

Definition: Specifies the type of update requested.

UpdateType <UpdTp> contains one of the following **UpdateType33Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Addition <Addtn>	[1..1]			1086
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1090
	Linkages <Lnkgs>	[0..*]	±	C34	1090
	TradeDetails <TradDtls>	[0..1]		C3, C16, C25, C31, C53, C65, C67	1091
	TradeIdentification <TradId>	[0..*]	Text		1093
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1093
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1093
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1093
	TradeDate <TradDt>	[0..1]	±		1094
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1094
	DealPrice <DealPric>	[0..1]	±		1094
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C37	1095
	OpeningClosing <OpngClsg>	[0..1]	±		1095
	Reporting <Rptg>	[0..*]	±		1095
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1095
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1096
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1096
	TypeOfPrice <TpOfPric>	[0..1]	±		1096
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1096
	MatchingStatus <MtchgSts>	[0..1]	±		1097
	AffirmationStatus <AffirmSts>	[0..1]	±		1097
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1097
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1097
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C52	1097
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C18, C57	1101
	SettlementParameters <SttlmParams>	[0..1]		C12, C38, C62	1101

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SciesTxTp>	[0..1]	±		1105
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1105
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1105
	CCPEligibility <CCPElgbly>	[0..1]	±		1106
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1106
	CashClearingSystem <CshClrSys>	[0..1]	±		1106
	ExposureType <XpsrTp>	[0..1]	±		1106
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1107
	MarketClientSide <MktClntSd>	[0..1]	±		1107
	NettingEligibility <NetgElgbly>	[0..1]	±		1107
	Registration <Regn>	[0..1]	±		1107
	LegalRestrictions <LglRstrctns>	[0..1]	±		1108
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1108
	TaxCapacity <TaxCpcty>	[0..1]	±		1108
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1108
	Tracking <Trckg>	[0..1]	±		1109
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1109
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1109
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1109
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1110
	SecuritiesSubBalanceType <SciesSubBalTp>	[0..1]	±		1110
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1110
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C70	1110
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C11, C44, C47, C50	1111
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C11, C44, C47, C50	1112
	CashParties <CshPties>	[0..1]	±		1113
	SettlementAmount <SttlmAmt>	[0..1]	±		1113
	OtherAmounts <OthrAmts>	[0..1]	±		1114

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C27, C55	1115
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			1116
	CertificationIdentification <CertfctnId>	[0..1]	Text		1116
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1116
	RegistrarAccount <RegarAcct>	[0..1]	Text		1117
	CertificateNumber <CertNb>	[0..*]	±	C30	1117
	SupplementaryData <SplmtryData>	[0..*]	±	C64	1117
Or	Deletion <Deltn>	[1..1]			1118
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1121
	Linkages <Lnkgs>	[0..*]	±		1121
	TradeDetails <TradDtls>	[0..1]		C3, C16, C25, C31, C53, C65, C67	1121
	TradeIdentification <TradId>	[0..*]	Text		1124
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1124
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1124
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1124
	TradeDate <TradDt>	[0..1]	±		1124
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1125
	DealPrice <DealPric>	[0..1]	±		1125
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C37	1125
	OpeningClosing <OpngClsg>	[0..1]	±		1126
	Reporting <Rptg>	[0..*]	±		1126
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1126
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1126
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1127
	TypeOfPrice <TpOfPric>	[0..1]	±		1127
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1127
	MatchingStatus <MtchgSts>	[0..1]	±		1127
	AffirmationStatus <AffirmSts>	[0..1]	±		1128

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1128
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1128
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C52	1128
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C18, C57	1131
	SettlementParameters <SttlmParams>	[0..1]		C12, C38, C62	1131
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1135
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1135
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1135
	CCPEligibility <CCPElgbly>	[0..1]	±		1136
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1136
	CashClearingSystem <CshClrSys>	[0..1]	±		1136
	ExposureType <XpsrTp>	[0..1]	±		1136
	FXStandingInstruction <FxStglInstr>	[0..1]	±		1137
	MarketClientSide <MktClntSd>	[0..1]	±		1137
	NettingEligibility <NetgElgbly>	[0..1]	±		1137
	Registration <Regn>	[0..1]	±		1137
	LegalRestrictions <LglRstrctns>	[0..1]	±		1138
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1138
	TaxCapacity <TaxCpcty>	[0..1]	±		1138
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1138
	Tracking <Trckg>	[0..1]	±		1139
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1139
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1139
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1139
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1140
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1140
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1140
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C70	1140
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C11, C44,	1141

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
				C47, C50	
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C11, C44, C47, C50	1142
	CashParties <CshPties>	[0..1]	±		1143
	SettlementAmount <SttlmAmt>	[0..1]	±		1143
	OtherAmounts <OthrAmts>	[0..1]	±		1144
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C27, C55	1145
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			1146
	CertificationIdentification <CertfctnId>	[0..1]	Text		1146
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1146
	RegistrarAccount <RegarAcct>	[0..1]	Text		1147
	CertificateNumber <CertNb>	[0..*]	±	C30	1147
	SupplementaryData <SplmtryData>	[0..*]	±	C64	1147
Or}	Modification <Mod>	[1..1]			1148
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1151
	Linkages <Lnkgs>	[0..*]	±	C34	1151
	TradeDetails <TradDtls>	[0..1]		C6, C17, C26, C32, C54, C66, C68	1152
	TradeIdentification <TradId>	[0..*]	Text		1155
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1155
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1155
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1155
	TradeDate <TradDt>	[0..1]	±		1155
	SettlementDate <SttlmDt>	[0..1]	±		1156
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1156
	DealPrice <DealPric>	[0..1]	±		1156
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C37	1157
	OpeningClosing <OpngClsg>	[0..1]	±		1157

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reporting <Rptg>	[0..*]	±		1157
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1157
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1158
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1158
	TypeOfPrice <TpOfPric>	[0..1]	±		1158
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1158
	MatchingStatus <MtchgSts>	[0..1]	±		1159
	AffirmationStatus <AffirmSts>	[0..1]	±		1159
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1159
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1159
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C21, C22, C28, C29, C39	1159
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C52	1161
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C19, C58, C59	1164
	SettlementParameters <SttlmParams>	[0..1]		C12, C38, C62	1165
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1169
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1169
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1169
	CCPEligibility <CCPElgbly>	[0..1]	±		1169
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1170
	CashClearingSystem <CshClrSys>	[0..1]	±		1170
	ExposureType <XpsrTp>	[0..1]	±		1170
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1170
	MarketClientSide <MktClntSd>	[0..1]	±		1171
	NettingEligibility <NetgElgbly>	[0..1]	±		1171
	Registration <Regn>	[0..1]	±		1171
	LegalRestrictions <LglRstrctns>	[0..1]	±		1171
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1172

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TaxCapacity <TaxCpcty>	[0..1]	±		1172
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1172
	Tracking <Trckg>	[0..1]	±		1172
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1173
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1173
	ModificationCancellationAllowed <ModCxIAllwd>	[0..1]	±		1173
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1173
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1174
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1174
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C70	1174
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C10, C20, C41, C43, C46, C49, C61	1175
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C10, C20, C41, C43, C46, C49, C61	1177
	CashParties <CshPties>	[0..1]	±		1179
	SettlementAmount <SttlmAmt>	[0..1]	±		1179
	OtherAmounts <OthrAmts>	[0..1]	±		1180
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C27, C55	1181
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			1182
	CertificationIdentification <CertfctnId>	[0..1]	Text		1182
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1182
	RegistrarAccount <RegarAcct>	[0..1]	Text		1183
	CertificateNumber <CertNb>	[0..*]	±	C30	1183
	SupplementaryData <SplmtryData>	[0..*]	±	C64	1183

33.4.2.1 Addition <Addtn>

Presence: [1..1]

Definition: Addition of information to the securities transaction.

Addition <Addtn> contains the following **SecuritiesSettlementTransactionDetails44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1090
	Linkages <Lnkgs>	[0..*]	±	C34	1090
	TradeDetails <TradDtls>	[0..1]		C3, C16, C25, C31, C53, C65, C67	1091
	TradeIdentification <TradId>	[0..*]	Text		1093
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1093
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1093
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1093
	TradeDate <TradDt>	[0..1]	±		1094
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1094
	DealPrice <DealPric>	[0..1]	±		1094
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C37	1095
	OpeningClosing <OpngClsg>	[0..1]	±		1095
	Reporting <Rptg>	[0..*]	±		1095
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1095
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1096
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1096
	TypeOfPrice <TpOfPric>	[0..1]	±		1096
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1096
	MatchingStatus <MtchgSts>	[0..1]	±		1097
	AffirmationStatus <AffirmSts>	[0..1]	±		1097
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1097
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		1097
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C52	1097
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C18, C57	1101
	SettlementParameters <SttlmParams>	[0..1]		C12, C38, C62	1101
	SecuritiesTransactionType <ScetiesTxTp>	[0..1]	±		1105

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1105
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1105
	CCPEligibility <CCPElgbly>	[0..1]	±		1106
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1106
	CashClearingSystem <CshClrSys>	[0..1]	±		1106
	ExposureType <XpsrTp>	[0..1]	±		1106
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1107
	MarketClientSide <MktClntSd>	[0..1]	±		1107
	NettingEligibility <NetgElgbly>	[0..1]	±		1107
	Registration <Regn>	[0..1]	±		1107
	LegalRestrictions <LglRstrctns>	[0..1]	±		1108
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1108
	TaxCapacity <TaxCpcty>	[0..1]	±		1108
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1108
	Tracking <Trckg>	[0..1]	±		1109
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1109
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1109
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1109
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1110
	SecuritiesSubBalanceType <SciesSubBalTp>	[0..1]	±		1110
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1110
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C70	1110
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C11, C44, C47, C50	1111
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C11, C44, C47, C50	1112
	CashParties <CshPties>	[0..1]	±		1113
	SettlementAmount <SttlmAmt>	[0..1]	±		1113
	OtherAmounts <OthrAmts>	[0..1]	±		1114
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C27, C55	1115

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			1116
	CertificationIdentification <CertfctnId>	[0..1]	Text		1116
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1116
	RegistrarAccount <RegarAcct>	[0..1]	Text		1117
	CertificateNumber <CertNb>	[0..*]	±	C30	1117
	SupplementaryData <SplmtryData>	[0..*]	±	C64	1117

33.4.2.1.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [0..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see "[SettlementTypeAndAdditionalParameters13](#)" on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1398
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1398
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1398

33.4.2.1.2 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

Impacted by: [C34 "LinkedQuantityRule"](#)

Linkages <Lnkgs> contains the following elements (see "[Linkages38](#)" on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C71	1426
	MessageNumber <MsgNb>	[0..1]	±	C4	1427
	Reference <Ref>	[1..1]	±		1427
	LinkedQuantity <LkdQty>	[0..1]	±		1428

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.

33.4.2.1.3 TradeDetails <TradDtIs>

Presence: [0..1]

Definition: Details of the trade.

Impacted by: C3 "AdditionalDetailsRule", C16 "CurrencyToBuyOrSellRule", C25 "InvestorCapacityRule", C31 "LateDeliveryDateRule", C53 "PlaceOfTradeRule", C65 "TradeDateGuideline", C67 "TradeDateTimeUTCRule"

TradeDetails <TradDtIs> contains the following **SecuritiesTradeDetails120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1093
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1093
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1093
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1093
	TradeDate <TradDt>	[0..1]	±		1094
	LateDeliveryDate <LateDlrvyDt>	[0..1]	±		1094
	DealPrice <DealPric>	[0..1]	±		1094
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C37	1095
	OpeningClosing <OpngClsg>	[0..1]	±		1095
	Reporting <Rptg>	[0..*]	±		1095
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1095
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1096
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1096
	TypeOfPrice <TpOfPric>	[0..1]	±		1096
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1096
	MatchingStatus <MtchgSts>	[0..1]	±		1097
	AffirmationStatus <AffirmSts>	[0..1]	±		1097
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		1097
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		1097

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.

33.4.2.1.3.1 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: "Max52Text" on page 1997

33.4.2.1.3.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "Max35Text" on page 1997

33.4.2.1.3.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1373
	LEI <LEI>	[0..1]	IdentifierSet		1374

33.4.2.1.3.4 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 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1293
	LEI <LEI>	[0..1]	IdentifierSet		1293

33.4.2.1.3.5 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see "[TradeDate8Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1299
Or}	DateCode <DtCd>	[1..1]			1299
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

33.4.2.1.3.6 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

33.4.2.1.3.7 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 "Price10" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1547
{Or	Yielded <Yldd>	[1..1]	Indicator		1547
Or}	ValueType <ValTp>	[1..1]	CodeSet		1547
	Value <Val>	[1..1]	±		1548

33.4.2.1.3.8 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 1994

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

33.4.2.1.3.9 OpeningClosing <OpngClsg>

Presence: [0..1]

Definition: Specifies additional information relative to the processing of the trade.

OpeningClosing <OpngClsg> contains one of the following elements (see "OpeningClosing3Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1456

33.4.2.1.3.10 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 "Reporting6Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1455

33.4.2.1.3.11 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see "[TradeTransactionCondition5Choice](#)" on page 1847 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1847
Or}	Proprietary <Prtry>	[1..1]	±		1848

33.4.2.1.3.12 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see "[InvestorCapacity4Choice](#)" on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	±		1454

33.4.2.1.3.13 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see "[TradeOriginator3Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1453
Or}	Proprietary <Prtry>	[1..1]	±		1453

33.4.2.1.3.14 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see "[TypeOfPrice29Choice](#)" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1546
Or}	Proprietary <Prtry>	[1..1]	±		1546

33.4.2.1.3.15 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 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1375
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1376

33.4.2.1.3.16 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1801 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1801
Or}	Proprietary <Prtry>	[1..1]	±		1802

33.4.2.1.3.17 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see "[AffirmationStatus8Choice](#)" on page 1801 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1801
Or}	Proprietary <Prtry>	[1..1]	±		1801

33.4.2.1.3.18 FXAdditionalDetails <FxAddtIDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "[Max350Text](#)" on page 1997

33.4.2.1.3.19 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtIDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: "[Max350Text](#)" on page 1997

33.4.2.1.4 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Attributes defining a financial instrument.

Impacted by: C4 "AdditionalDetailsRule", C52 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes91" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1330
	DayCountBasis <DayCntBsis>	[0..1]	±		1330
	RegistrationForm <RegnForm>	[0..1]			1330
{Or	Code <Cd>	[1..1]	CodeSet		1330
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentFrequency <PmtFrqcy>	[0..1]			1331
{Or	Code <Cd>	[1..1]	CodeSet		1331
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentStatus <PmtSts>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1332
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333
	ClassificationType <ClssfctnTp>	[0..1]	±		1333
	OptionStyle <OptnStyle>	[0..1]	±		1334
	OptionType <OptnTp>	[0..1]			1334
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1335
	CouponDate <CpnDt>	[0..1]	Date		1335
	ExpiryDate <XpryDt>	[0..1]	Date		1335
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1335
	MaturityDate <MtrtyDt>	[0..1]	Date		1335
	IssueDate <IssdDt>	[0..1]	Date		1336
	NextCallableDate <NxtClblDt>	[0..1]	Date		1336
	PutableDate <PutblDt>	[0..1]	Date		1336
	DatedDate <DtdDt>	[0..1]	Date		1336
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1336
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1336

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1336
	NextFactor <NxtFctr>	[0..1]	Rate		1336
	InterestRate <IntrstRate>	[0..1]	Rate		1337
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1337
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1337
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1337
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1337
{Or	Short <Shrt>	[1..1]	Text		1337
Or}	Long <Lng>	[1..1]	±		1337
	PoolNumber <PoolNb>	[0..1]	±		1338
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1338
	CallableIndicator <ClblInd>	[0..1]	Indicator		1338
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1338
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1339
	ExercisePrice <ExrcPric>	[0..1]	±		1339
	SubscriptionPrice <SbcptPric>	[0..1]	±		1339
	ConversionPrice <ConvsvPric>	[0..1]	±		1339
	StrikePrice <StrkPric>	[0..1]	±		1340
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1340
	ContractSize <CtrctSz>	[0..1]	±		1340
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1340
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1342

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.

33.4.2.1.5 QuantityAndAccountDetails <QtyAndAcctDtls>*Presence:* [0..1]*Definition:* Details related to the account and quantity involved in the transaction.*Impacted by:* C18 "DenominationRule", C57 "SafekeepingPlaceGuideline"**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following elements (see "QuantityAndAccount81" on page 1569 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1570
	AccountOwner <AcctOwnr>	[0..1]	±		1570
	CashAccount <CshAcct>	[0..1]	±		1570
	SafekeepingPlace <StkpgPlc>	[0..1]	±	C26	1570
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1571

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.

33.4.2.1.6 SettlementParameters <SttlmParams>*Presence:* [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: C12 "CashSettlementSystemUsageRule", C38 "OpeningClosingUsageRule", C62 "SettlementDetailsElementsUsageRule"

SettlementParameters <SttlmParams> contains the following **SettlementDetails189** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1105
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1105
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1105
	CCPEligibility <CCPElgbly>	[0..1]	±		1106
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1106
	CashClearingSystem <CshClrSys>	[0..1]	±		1106
	ExposureType <XpsrTp>	[0..1]	±		1106
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1107
	MarketClientSide <MktClntSd>	[0..1]	±		1107
	NettingEligibility <NetgElgbly>	[0..1]	±		1107
	Registration <Regn>	[0..1]	±		1107
	LegalRestrictions <LglRstrctns>	[0..1]	±		1108
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1108
	TaxCapacity <TaxCpcty>	[0..1]	±		1108
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1108
	Tracking <Trckg>	[0..1]	±		1109
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1109
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1109
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1109
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1110
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1110
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1110

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.

33.4.2.1.6.1 SecuritiesTransactionType <SctiesTxTp>

Presence: [0..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "[SecuritiesTransactionType59Choice](#)" on page 1376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1376
Or}	Proprietary <Prtry>	[1..1]	±		1379

33.4.2.1.6.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "[SettlementTransactionCondition16Choice](#)" on page 1841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1841
Or}	Proprietary <Prtry>	[1..1]	±		1842

33.4.2.1.6.3 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfclOwnrsh> contains one of the following elements (see "BeneficialOwnership4Choice" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1458
Or}	Proprietary <Prtry>	[1..1]	±		1459

33.4.2.1.6.4 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1449
Or}	Proprietary <Prtry>	[1..1]	±		1449

33.4.2.1.6.5 DeliveryReturnReason <DlvryRtrRsn>

Presence: [0..1]

Definition: Reason for a delivery return.

DeliveryReturnReason <DlvryRtrRsn> contains one of the following elements (see "DeliveryReturn3Choice" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1435
Or}	Proprietary <Prtry>	[1..1]	±		1435

33.4.2.1.6.6 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see "CashSettlementSystem4Choice" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

33.4.2.1.6.7 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

ExposureType <XpsrTp> contains one of the following elements (see "ExposureType16Choice" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1447
Or}	Proprietary <Prtry>	[1..1]	±		1449

33.4.2.1.6.8 FXStandingInstruction <FxStgInstr>

Presence: [0..1]

Definition: Specifies whether the forex standing instruction in place should apply.

FXStandingInstruction <FxStgInstr> contains one of the following elements (see "FXStandingInstruction4Choice" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1447
Or}	Proprietary <Prtry>	[1..1]	±		1447

33.4.2.1.6.9 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see "MarketClientSide6Choice" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1371

33.4.2.1.6.10 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility4Choice" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

33.4.2.1.6.11 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "[Registration9Choice](#)" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1458

33.4.2.1.6.12 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "[Restriction5Choice](#)" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1444
Or}	Proprietary <Prtry>	[1..1]	±		1444

33.4.2.1.6.13 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

33.4.2.1.6.14 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442

33.4.2.1.6.15 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

33.4.2.1.6.16 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see "Tracking4Choice" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1441
Or}	Proprietary <Prtry>	[1..1]	±		1441

33.4.2.1.6.17 LetterOfGuarantee <LtrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see "LetterOfGuarantee4Choice" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1439
Or}	Proprietary <Prtry>	[1..1]	±		1439

33.4.2.1.6.18 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

33.4.2.1.6.19 ModificationCancellationAllowed <ModCxlAllwd>

Presence: [0..1]

Definition: Specifies whether a third party is allowed to modify or cancel the transaction.

ModificationCancellationAllowed <ModCxlAllwd> contains one of the following elements (see "ModificationCancellationAllowed4Choice" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1438
Or}	Proprietary <Prtry>	[1..1]	±		1438

33.4.2.1.6.20 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

33.4.2.1.6.21 SecuritiesSubBalanceType <SctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

SecuritiesSubBalanceType <SctiesSubBalTp> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

33.4.2.1.6.22 CashSubBalanceType <CshSubBalTp>

Presence: [0..1]

Definition: Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

CashSubBalanceType <CshSubBalTp> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

33.4.2.1.7 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C70 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following elements (see "StandingSettlementInstruction16" on page 1611 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStglInstrDB>	[1..1]	±		1611
	Counterparty <CtrPty>	[1..1]	±		1611
	Vendor <Vndr>	[0..1]	±		1612
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	1612
	OtherReceivingSettlementParties <OthrRcvrgSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	1614

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

33.4.2.1.8 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C11 "BookTransferGuideline", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties79" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1492
	Party3 <Pty3>	[0..1]	±		1492
	Party4 <Pty4>	[0..1]	±		1493
	Party5 <Pty5>	[0..1]	±		1493

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
```

33.4.2.1.9 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C11 "BookTransferGuideline", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties79" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1492
	Party3 <Pty3>	[0..1]	±		1492
	Party4 <Pty4>	[0..1]	±		1493
	Party5 <Pty5>	[0..1]	±		1493

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
```

33.4.2.1.10 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see "[CashParties36](#)" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1479
	DebtorAgent <DbtrAgt>	[0..1]	±		1480
	Creditor <Cdtr>	[0..1]	±		1480
	CreditorAgent <CdtrAgt>	[0..1]	±		1481
	Intermediary <Intrmy>	[0..1]	±		1481

33.4.2.1.11 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see "AmountAndDirection95" on page 1221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1222
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1222
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1222
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1222
	Amount <Amt>	[0..1]	Amount	C1, C10	1223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1223
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1223
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1224
	ValueDate <ValDt>	[0..1]	±		1224

33.4.2.1.12 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts39" on page 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1245
	ChargesFees <ChrgsFees>	[0..1]	±		1246
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1246
	TradeAmount <TradAmt>	[0..1]	±		1246
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1247
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1247
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1247
	LocalTax <LclTax>	[0..1]	±		1248
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1248
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1248
	Margin <Mrgn>	[0..1]	±		1249
	Other <Othr>	[0..1]	±		1249
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1249
	ShippingAmount <ShppgAmt>	[0..1]	±		1250
	SpecialConcession <SpclCncssn>	[0..1]	±		1250
	StampDuty <StrmpDty>	[0..1]	±		1250
	StockExchangeTax <StockXchgTax>	[0..1]	±		1251
	TransferTax <TrfTax>	[0..1]	±		1251
	TransactionTax <TxTax>	[0..1]	±		1251
	ValueAddedTax <ValAddedTax>	[0..1]	±		1252
	WithholdingTax <WhldgTax>	[0..1]	±		1252
	NetGainLoss <NetGnLoss>	[0..1]	±		1252
	ConsumptionTax <CsmptnTax>	[0..1]	±		1253
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1253
	ResearchFee <RsrchFee>	[0..1]	±		1253

33.4.2.1.13 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C27 "InvestorCountryCodeRule", C55 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following elements (see "OtherParties33" on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1477
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1477
	StockExchange <StockXchg>	[0..1]	±		1477
	TradeRegulator <TradRgltr>	[0..1]	±		1478
	TripartyAgent <TrptyAgt>	[0..1]	±		1478
	Broker <Brkr>	[0..1]	±		1479

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.

33.4.2.1.14 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Provides information required for the registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1116
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1116
	RegistrarAccount <RegarAcct>	[0..1]	Text		1117
	CertificateNumber <CertNb>	[0..*]	±	C30	1117

33.4.2.1.14.1 CertificationIdentification <CertfctnId>

Presence: [0..1]

Definition: Identification assigned to a deposit.

Datatype: "Max35Text" on page 1997

33.4.2.1.14.2 CertificationDateTime <CertfctnDtTm>

Presence: [0..1]

Definition: Date/time at which the certificates in the deposit were validated by the agent.

CertificationDateTime <CertfctnDtTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

33.4.2.1.14.3 RegistrarAccount <RegarAcct>

Presence: [0..1]

Definition: Account at the registrar where financial instruments are registered.

Datatype: "Max35Text" on page 1997

33.4.2.1.14.4 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Impacted by: C30 "ISO8532AndIssuerSchemeNameRule"

CertificateNumber <CertNb> contains the following elements (see "SecuritiesCertificate4" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1437
	Issuer <Issr>	[0..1]	Text		1438
	SchemeName <SchmeNm>	[0..1]	Text		1438

Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

33.4.2.1.15 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: C64 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.

33.4.2.2 Deletion <Deltn>

Presence: [1..1]

Definition: Deletion of information in the securities transaction.

Deletion <Deltn> contains the following **SecuritiesSettlementTransactionDetails46** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1121
	Linkages <Lnkgs>	[0..*]	±		1121
	TradeDetails <TradDtls>	[0..1]		C3, C16, C25, C31, C53, C65, C67	1121
	TradeIdentification <TradId>	[0..*]	Text		1124
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1124
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1124
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1124
	TradeDate <TradDt>	[0..1]	±		1124
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1125
	DealPrice <DealPric>	[0..1]	±		1125
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C37	1125
	OpeningClosing <OpngClsg>	[0..1]	±		1126
	Reporting <Rptg>	[0..*]	±		1126
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1126
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1126
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1127
	TypeOfPrice <TpOfPric>	[0..1]	±		1127
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1127
	MatchingStatus <MtchgSts>	[0..1]	±		1127
	AffirmationStatus <AffirmSts>	[0..1]	±		1128
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1128
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		1128
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C52	1128
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C18, C57	1131
	SettlementParameters <SttlmParams>	[0..1]		C12, C38, C62	1131
	SecuritiesTransactionType <ScetiesTxTp>	[0..1]	±		1135

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1135
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1135
	CCPEligibility <CCPElgbly>	[0..1]	±		1136
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1136
	CashClearingSystem <CshClrSys>	[0..1]	±		1136
	ExposureType <XpsrTp>	[0..1]	±		1136
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1137
	MarketClientSide <MktClntSd>	[0..1]	±		1137
	NettingEligibility <NetgElgbly>	[0..1]	±		1137
	Registration <Regn>	[0..1]	±		1137
	LegalRestrictions <LglRstrctns>	[0..1]	±		1138
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1138
	TaxCapacity <TaxCpcty>	[0..1]	±		1138
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1138
	Tracking <Trckg>	[0..1]	±		1139
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1139
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1139
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1139
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1140
	SecuritiesSubBalanceType <SciesSubBalTp>	[0..1]	±		1140
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1140
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C70	1140
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C11, C44, C47, C50	1141
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C11, C44, C47, C50	1142
	CashParties <CshPties>	[0..1]	±		1143
	SettlementAmount <SttlmAmt>	[0..1]	±		1143
	OtherAmounts <OthrAmts>	[0..1]	±		1144
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C27, C55	1145

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			1146
	CertificationIdentification <CertfctnId>	[0..1]	Text		1146
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1146
	RegistrarAccount <RegarAcct>	[0..1]	Text		1147
	CertificateNumber <CertNb>	[0..*]	±	C30	1147
	SupplementaryData <SplmtryData>	[0..*]	±	C64	1147

33.4.2.2.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [0..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see "[SettlementTypeAndAdditionalParameters13](#)" on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1398
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1398
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1398

33.4.2.2.2 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

Linkages <Lnkgs> contains the following elements (see "[Linkages40](#)" on page 1425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±		1426

33.4.2.2.3 TradeDetails <TradDtls>

Presence: [0..1]

Definition: Details of the trade.

Impacted by: C3 "AdditionalDetailsRule", C16 "CurrencyToBuyOrSellRule", C25 "InvestorCapacityRule", C31 "LateDeliveryDateRule", C53 "PlaceOfTradeRule", C65 "TradeDateGuideline", C67 "TradeDateTimeUTCRule"

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1124
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1124
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1124
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1124
	TradeDate <TradDt>	[0..1]	±		1124
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1125
	DealPrice <DealPric>	[0..1]	±		1125
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C37	1125
	OpeningClosing <OpngClsg>	[0..1]	±		1126
	Reporting <Rptg>	[0..*]	±		1126
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1126
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1126
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1127
	TypeOfPrice <TpOfPric>	[0..1]	±		1127
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1127
	MatchingStatus <MtchgSts>	[0..1]	±		1127
	AffirmationStatus <AffirmSts>	[0..1]	±		1128
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1128
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1128

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.

33.4.2.2.3.1 TradeIdentification <TradId>*Presence:* [0..*]*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.*Datatype:* "Max52Text" on page 1997**33.4.2.2.3.2 CollateralTransactionIdentification <CollTxId>***Presence:* [0..*]*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.*Datatype:* "Max35Text" on page 1997**33.4.2.2.3.3 PlaceOfTrade <PlcOfTrad>***Presence:* [0..1]*Definition:* Market in which a trade transaction has been executed.**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1373
	LEI <LEI>	[0..1]	IdentifierSet		1374

33.4.2.2.3.4 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 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1293
	LEI <LEI>	[0..1]	IdentifierSet		1293

33.4.2.2.3.5 TradeDate <TradDt>*Presence:* [0..1]*Definition:* Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see "[TradeDate8Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1299
Or}	DateCode <DtCd>	[1..1]			1299
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

33.4.2.2.3.6 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

33.4.2.2.3.7 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 "[Price10](#)" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1547
{Or	Yielded <Yldd>	[1..1]	Indicator		1547
Or}	ValueType <ValTp>	[1..1]	CodeSet		1547
	Value <Val>	[1..1]	±		1548

33.4.2.2.3.8 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 1994

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

33.4.2.2.3.9 OpeningClosing <OpngClsg>

Presence: [0..1]

Definition: Specifies additional information relative to the processing of the trade.

OpeningClosing <OpngClsg> contains one of the following elements (see "[OpeningClosing3Choice](#)" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1456

33.4.2.2.3.10 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 "[Reporting6Choice](#)" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1455

33.4.2.2.3.11 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see "[TradeTransactionCondition5Choice](#)" on page 1847 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1847
Or}	Proprietary <Prtry>	[1..1]	±		1848

33.4.2.2.3.12 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see "InvestorCapacity4Choice" on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	±		1454

33.4.2.2.3.13 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see "TradeOriginator3Choice" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1453
Or}	Proprietary <Prtry>	[1..1]	±		1453

33.4.2.2.3.14 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see "TypeOfPrice29Choice" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1546
Or}	Proprietary <Prtry>	[1..1]	±		1546

33.4.2.2.3.15 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 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1375
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1376

33.4.2.2.3.16 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1801 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1801
Or}	Proprietary <Prtry>	[1..1]	±		1802

33.4.2.2.3.17 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see "[AffirmationStatus8Choice](#)" on page 1801 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1801
Or}	Proprietary <Prtry>	[1..1]	±		1801

33.4.2.2.3.18 FXAdditionalDetails <FxAddtIDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "[Max350Text](#)" on page 1997

33.4.2.2.3.19 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtIDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: "[Max350Text](#)" on page 1997

33.4.2.2.4 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Attributes defining a financial instrument.

Impacted by: [C4 "AdditionalDetailsRule"](#), [C52 "PlaceOfListingRule"](#)

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes91" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1330
	DayCountBasis <DayCntBsis>	[0..1]	±		1330
	RegistrationForm <RegnForm>	[0..1]			1330
{Or	Code <Cd>	[1..1]	CodeSet		1330
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentFrequency <PmtFrqcy>	[0..1]			1331
{Or	Code <Cd>	[1..1]	CodeSet		1331
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentStatus <PmtSts>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1332
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333
	ClassificationType <ClssfctnTp>	[0..1]	±		1333
	OptionStyle <OptnStyle>	[0..1]	±		1334
	OptionType <OptnTp>	[0..1]			1334
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1335
	CouponDate <CpnDt>	[0..1]	Date		1335
	ExpiryDate <XpryDt>	[0..1]	Date		1335
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1335
	MaturityDate <MtrtyDt>	[0..1]	Date		1335
	IssueDate <IssdDt>	[0..1]	Date		1336
	NextCallableDate <NxtClblDt>	[0..1]	Date		1336
	PutableDate <PutblDt>	[0..1]	Date		1336
	DatedDate <DtdDt>	[0..1]	Date		1336
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1336
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1336

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1336
	NextFactor <NxtFctr>	[0..1]	Rate		1336
	InterestRate <IntrstRate>	[0..1]	Rate		1337
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1337
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1337
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1337
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1337
{Or	Short <Shrt>	[1..1]	Text		1337
Or}	Long <Lng>	[1..1]	±		1337
	PoolNumber <PoolNb>	[0..1]	±		1338
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1338
	CallableIndicator <ClblInd>	[0..1]	Indicator		1338
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1338
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1339
	ExercisePrice <ExrcPric>	[0..1]	±		1339
	SubscriptionPrice <SbcptPric>	[0..1]	±		1339
	ConversionPrice <ConvsvPric>	[0..1]	±		1339
	StrikePrice <StrkPric>	[0..1]	±		1340
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1340
	ContractSize <CtrctSz>	[0..1]	±		1340
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1340
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1342

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.

33.4.2.2.5 QuantityAndAccountDetails <QtyAndAcctDtls>*Presence:* [0..1]*Definition:* Details related to the account and quantity involved in the transaction.*Impacted by:* C18 "DenominationRule", C57 "SafekeepingPlaceGuideline"**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following elements (see "QuantityAndAccount81" on page 1569 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1570
	AccountOwner <AcctOwnr>	[0..1]	±		1570
	CashAccount <CshAcct>	[0..1]	±		1570
	SafekeepingPlace <StkpgPlc>	[0..1]	±	C26	1570
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1571

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.

33.4.2.2.6 SettlementParameters <SttlmParams>*Presence:* [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: C12 "CashSettlementSystemUsageRule", C38 "OpeningClosingUsageRule", C62 "SettlementDetailsElementsUsageRule"

SettlementParameters <SttlmParams> contains the following **SettlementDetails189** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1135
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1135
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1135
	CCPEligibility <CCPElgbly>	[0..1]	±		1136
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1136
	CashClearingSystem <CshClrSys>	[0..1]	±		1136
	ExposureType <XpsrTp>	[0..1]	±		1136
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1137
	MarketClientSide <MktClntSd>	[0..1]	±		1137
	NettingEligibility <NetgElgbly>	[0..1]	±		1137
	Registration <Regn>	[0..1]	±		1137
	LegalRestrictions <LglRstrctns>	[0..1]	±		1138
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1138
	TaxCapacity <TaxCpcty>	[0..1]	±		1138
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1138
	Tracking <Trckg>	[0..1]	±		1139
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1139
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1139
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1139
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1140
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1140
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1140

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.

33.4.2.2.6.1 SecuritiesTransactionType <SctiesTxTp>

Presence: [0..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "[SecuritiesTransactionType59Choice](#)" on page 1376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1376
Or}	Proprietary <Prtry>	[1..1]	±		1379

33.4.2.2.6.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "[SettlementTransactionCondition16Choice](#)" on page 1841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1841
Or}	Proprietary <Prtry>	[1..1]	±		1842

33.4.2.2.6.3 BeneficialOwnership <BnfclOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcOwnrsh> contains one of the following elements (see "BeneficialOwnership4Choice" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1458
Or}	Proprietary <Prtry>	[1..1]	±		1459

33.4.2.2.6.4 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1449
Or}	Proprietary <Prtry>	[1..1]	±		1449

33.4.2.2.6.5 DeliveryReturnReason <DlvryRtrRsn>

Presence: [0..1]

Definition: Reason for a delivery return.

DeliveryReturnReason <DlvryRtrRsn> contains one of the following elements (see "DeliveryReturn3Choice" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1435
Or}	Proprietary <Prtry>	[1..1]	±		1435

33.4.2.2.6.6 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see "CashSettlementSystem4Choice" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

33.4.2.2.6.7 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

ExposureType <XpsrTp> contains one of the following elements (see "ExposureType16Choice" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1447
Or}	Proprietary <Prtry>	[1..1]	±		1449

33.4.2.2.6.8 FXStandingInstruction <FxStgInstr>

Presence: [0..1]

Definition: Specifies whether the forex standing instruction in place should apply.

FXStandingInstruction <FxStgInstr> contains one of the following elements (see "FXStandingInstruction4Choice" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1447
Or}	Proprietary <Prtry>	[1..1]	±		1447

33.4.2.2.6.9 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see "MarketClientSide6Choice" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1371

33.4.2.2.6.10 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility4Choice" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

33.4.2.2.6.11 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "[Registration9Choice](#)" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1458

33.4.2.2.6.12 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "[Restriction5Choice](#)" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1444
Or}	Proprietary <Prtry>	[1..1]	±		1444

33.4.2.2.6.13 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

33.4.2.2.6.14 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442

33.4.2.2.6.15 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

33.4.2.2.6.16 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see "Tracking4Choice" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1441
Or}	Proprietary <Prtry>	[1..1]	±		1441

33.4.2.2.6.17 LetterOfGuarantee <LtrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see "LetterOfGuarantee4Choice" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1439
Or}	Proprietary <Prtry>	[1..1]	±		1439

33.4.2.2.6.18 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

33.4.2.2.6.19 ModificationCancellationAllowed <ModCxlAllwd>

Presence: [0..1]

Definition: Specifies whether a third party is allowed to modify or cancel the transaction.

ModificationCancellationAllowed <ModCxlAllwd> contains one of the following elements (see "ModificationCancellationAllowed4Choice" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1438
Or}	Proprietary <Prtry>	[1..1]	±		1438

33.4.2.2.6.20 EligibleForCollateral <ElgblForColl>

Presence: [0..1]

Definition: Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

33.4.2.2.6.21 SecuritiesSubBalanceType <SctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

SecuritiesSubBalanceType <SctiesSubBalTp> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

33.4.2.2.6.22 CashSubBalanceType <CshSubBalTp>

Presence: [0..1]

Definition: Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

CashSubBalanceType <CshSubBalTp> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

33.4.2.2.7 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

Presence: [0..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

Impacted by: C70 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following elements (see "StandingSettlementInstruction16" on page 1611 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStglInstrDB>	[1..1]	±		1611
	Counterparty <CtrPty>	[1..1]	±		1611
	Vendor <Vndr>	[0..1]	±		1612
	OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	1612
	OtherReceivingSettlementParties <OthrRcvngSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	1614

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

33.4.2.2.8 DeliveringSettlementParties <DlvrngSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C11 "BookTransferGuideline", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule"

DeliveringSettlementParties <DlvrngSttlmPties> contains the following elements (see "SettlementParties79" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1492
	Party3 <Pty3>	[0..1]	±		1492
	Party4 <Pty4>	[0..1]	±		1493
	Party5 <Pty5>	[0..1]	±		1493

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
```

33.4.2.2.9 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C11 "BookTransferGuideline", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties79" on page 1491 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1492
	Party3 <Pty3>	[0..1]	±		1492
	Party4 <Pty4>	[0..1]	±		1493
	Party5 <Pty5>	[0..1]	±		1493

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
```

33.4.2.2.10 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see "[CashParties36](#)" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1479
	DebtorAgent <DbtrAgt>	[0..1]	±		1480
	Creditor <Cdtr>	[0..1]	±		1480
	CreditorAgent <CdtrAgt>	[0..1]	±		1481
	Intermediary <Intrmy>	[0..1]	±		1481

33.4.2.2.11 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see "AmountAndDirection95" on page 1221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1222
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1222
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1222
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1222
	Amount <Amt>	[0..1]	Amount	C1, C10	1223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1223
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1223
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1224
	ValueDate <ValDt>	[0..1]	±		1224

33.4.2.2.12 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts39" on page 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1245
	ChargesFees <ChrgsFees>	[0..1]	±		1246
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1246
	TradeAmount <TradAmt>	[0..1]	±		1246
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1247
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1247
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1247
	LocalTax <LclTax>	[0..1]	±		1248
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1248
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1248
	Margin <Mrgn>	[0..1]	±		1249
	Other <Othr>	[0..1]	±		1249
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1249
	ShippingAmount <ShppgAmt>	[0..1]	±		1250
	SpecialConcession <SpclCncssn>	[0..1]	±		1250
	StampDuty <StrmpDty>	[0..1]	±		1250
	StockExchangeTax <StockXchgTax>	[0..1]	±		1251
	TransferTax <TrfTax>	[0..1]	±		1251
	TransactionTax <TxTax>	[0..1]	±		1251
	ValueAddedTax <ValAddedTax>	[0..1]	±		1252
	WithholdingTax <WhldgTax>	[0..1]	±		1252
	NetGainLoss <NetGnLoss>	[0..1]	±		1252
	ConsumptionTax <CsmptnTax>	[0..1]	±		1253
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1253
	ResearchFee <RsrchFee>	[0..1]	±		1253

33.4.2.2.13 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C27 "InvestorCountryCodeRule", C55 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following elements (see "OtherParties33" on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1477
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1477
	StockExchange <StockXchg>	[0..1]	±		1477
	TradeRegulator <TradRgltr>	[0..1]	±		1478
	TripartyAgent <TrptyAgt>	[0..1]	±		1478
	Broker <Brkr>	[0..1]	±		1479

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.

33.4.2.2.14 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Provides information required for the registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1146
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1146
	RegistrarAccount <RegarAcct>	[0..1]	Text		1147
	CertificateNumber <CertNb>	[0..*]	±	C30	1147

33.4.2.2.14.1 CertificationIdentification <CertfctnId>

Presence: [0..1]

Definition: Identification assigned to a deposit.

Datatype: "Max35Text" on page 1997

33.4.2.2.14.2 CertificationDateTime <CertfctnDtTm>

Presence: [0..1]

Definition: Date/time at which the certificates in the deposit were validated by the agent.

CertificationDateTime <CertfctnDtTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

33.4.2.2.14.3 RegistrarAccount <RegarAcct>

Presence: [0..1]

Definition: Account at the registrar where financial instruments are registered.

Datatype: "Max35Text" on page 1997

33.4.2.2.14.4 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Impacted by: C30 "ISO8532AndIssuerSchemeNameRule"

CertificateNumber <CertNb> contains the following elements (see "SecuritiesCertificate4" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1437
	Issuer <Issr>	[0..1]	Text		1438
	SchemeName <SchmeNm>	[0..1]	Text		1438

Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

33.4.2.2.15 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: C64 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.

33.4.2.3 Modification <Mod>

Presence: [1..1]

Definition: Modification of information in the securities transaction.

Modification <Mod> contains the following **SecuritiesSettlementTransactionDetails45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>	[0..1]	±		1151
	Linkages <Lnkgs>	[0..*]	±	C34	1151
	TradeDetails <TradDtls>	[0..1]		C6, C17, C26, C32, C54, C66, C68	1152
	TradeIdentification <TradId>	[0..*]	Text		1155
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1155
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1155
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1155
	TradeDate <TradDt>	[0..1]	±		1155
	SettlementDate <SttlmDt>	[0..1]	±		1156
	LateDeliveryDate <LateDlvyDt>	[0..1]	±		1156
	DealPrice <DealPric>	[0..1]	±		1156
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C37	1157
	OpeningClosing <OpngClsng>	[0..1]	±		1157
	Reporting <Rptg>	[0..*]	±		1157
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1157
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1158
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1158
	TypeOfPrice <TpOfPric>	[0..1]	±		1158
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1158
	MatchingStatus <MtchgSts>	[0..1]	±		1159
	AffirmationStatus <AffirmSts>	[0..1]	±		1159
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1159
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1159
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C21, C22, C28, C29, C39	1159
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C52	1161

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QuantityAndAccountDetails <QtyAndAcctDtls>	[0..1]	±	C19, C58, C59	1164
	SettlementParameters <SttlmParams>	[0..1]		C12, C38, C62	1165
	SecuritiesTransactionType <SciesTxTp>	[0..1]	±		1169
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1169
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1169
	CCPEligibility <CCPElgbly>	[0..1]	±		1169
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1170
	CashClearingSystem <CshClrSys>	[0..1]	±		1170
	ExposureType <XpsrTp>	[0..1]	±		1170
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1170
	MarketClientSide <MktClntSd>	[0..1]	±		1171
	NettingEligibility <NetgElgbly>	[0..1]	±		1171
	Registration <Regn>	[0..1]	±		1171
	LegalRestrictions <LglRstrctns>	[0..1]	±		1171
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1172
	TaxCapacity <TaxCpcty>	[0..1]	±		1172
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1172
	Tracking <Trckg>	[0..1]	±		1172
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1173
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1173
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1173
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1173
	SecuritiesSubBalanceType <SciesSubBalTp>	[0..1]	±		1174
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1174
	StandingSettlementInstructionDetails <StgSttlmInstrDtls>	[0..1]	±	C70	1174
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C10, C20, C41, C43, C46, C49, C61	1175

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C10, C20, C41, C43, C46, C49, C61	1177
	CashParties <CshPties>	[0..1]	±		1179
	SettlementAmount <SttlmAmt>	[0..1]	±		1179
	OtherAmounts <OthrAmts>	[0..1]	±		1180
	OtherBusinessParties <OthrBizPties>	[0..1]	±	C27, C55	1181
	AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>	[0..1]			1182
	CertificationIdentification <CertfctnId>	[0..1]	Text		1182
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1182
	RegistrarAccount <RegarAcct>	[0..1]	Text		1183
	CertificateNumber <CertNb>	[0..*]	±	C30	1183
	SupplementaryData <SplmtryData>	[0..*]	±	C64	1183

33.4.2.3.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

Presence: [0..1]

Definition: Provides settlement type and identification information.

SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams> contains the following elements (see "SettlementTypeAndAdditionalParameters14" on page 1396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <ScitiesMvmntTp>	[0..1]	CodeSet		1397
	Payment <Pmt>	[0..1]	CodeSet		1397
	CommonIdentification <CmonId>	[0..1]	Text		1397
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1397
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1398

33.4.2.3.2 Linkages <Lnkgs>

Presence: [0..*]

Definition: Link to another transaction that must be processed after, before or at the same time.

Impacted by: C34 "LinkedQuantityRule"

Linkages <Lnkgs> contains the following elements (see "Linkages38" on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C71	1426
	MessageNumber <MsgNb>	[0..1]	±	C4	1427
	Reference <Ref>	[1..1]	±		1427
	LinkedQuantity <LkdQty>	[0..1]	±		1428

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.

33.4.2.3.3 TradeDetails <TradDtls>

Presence: [0..1]

Definition: Details of the trade.

Impacted by: C6 "AdditionalDetailsRule", C17 "CurrencyToBuyOrSellRule", C26 "InvestorCapacityRule", C32 "LateDeliveryDateRule", C54 "PlaceOfTradeRule", C66 "TradeDateGuideline", C68 "TradeDateTimeUTCRule"

TradeDetails <TradDtls> contains the following **SecuritiesTradeDetails121** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1155
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1155
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1155
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1155
	TradeDate <TradDt>	[0..1]	±		1155
	SettlementDate <SttlmDt>	[0..1]	±		1156
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1156
	DealPrice <DealPric>	[0..1]	±		1156
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C37	1157
	OpeningClosing <OpngClsg>	[0..1]	±		1157
	Reporting <Rptg>	[0..*]	±		1157
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1157
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1158
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1158
	TypeOfPrice <TpOfPric>	[0..1]	±		1158
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1158
	MatchingStatus <MtchgSts>	[0..1]	±		1159
	AffirmationStatus <AffirmSts>	[0..1]	±		1159
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1159
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		1159

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.

33.4.2.3.3.1 TradeIdentification <TradId>

Presence: [0..*]

Definition: Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

Datatype: "Max52Text" on page 1997

33.4.2.3.3.2 CollateralTransactionIdentification <CollTxId>

Presence: [0..*]

Definition: Unambiguous identification of a collateral transaction as assigned by the instructing party.

Datatype: "Max35Text" on page 1997

33.4.2.3.3.3 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Market in which a trade transaction has been executed.

PlaceOfTrade <PlcOfTrad> contains the following elements (see "PlaceOfTradeIdentification1" on page 1373 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1373
	LEI <LEI>	[0..1]	IdentifierSet		1374

33.4.2.3.3.4 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 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1293
	LEI <LEI>	[0..1]	IdentifierSet		1293

33.4.2.3.3.5 TradeDate <TradDt>

Presence: [0..1]

Definition: Specifies the date/time on which the trade was executed.

TradeDate <TradDt> contains one of the following elements (see "[TradeDate8Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1299
Or}	DateCode <DtCd>	[1..1]			1299
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

33.4.2.3.3.6 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Date and time at which the securities are to be delivered or received.

SettlementDate <SttlmDt> contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1298
Or}	DateCode <DtCd>	[1..1]	±		1298

33.4.2.3.3.7 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

33.4.2.3.3.8 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 "Price10" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1547
{Or	Yielded <Yldd>	[1..1]	Indicator		1547
Or}	ValueType <ValTp>	[1..1]	CodeSet		1547
	Value <Val>	[1..1]	±		1548

33.4.2.3.3.9 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 1994

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

33.4.2.3.3.10 OpeningClosing <OpngClsg>

Presence: [0..1]

Definition: Specifies additional information relative to the processing of the trade.

OpeningClosing <OpngClsg> contains one of the following elements (see "OpeningClosing3Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1456

33.4.2.3.3.11 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 "Reporting6Choice" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1455

33.4.2.3.3.12 TradeTransactionCondition <TradTxCond>

Presence: [0..*]

Definition: Indicates the conditions under which the order/trade is to be/was executed.

TradeTransactionCondition <TradTxCond> contains one of the following elements (see "[TradeTransactionCondition5Choice](#)" on page 1847 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1847
Or}	Proprietary <Prtry>	[1..1]	±		1848

33.4.2.3.3.13 InvestorCapacity <InvstrCpcty>

Presence: [0..1]

Definition: Specifies the role of the investor in the transaction.

InvestorCapacity <InvstrCpcty> contains one of the following elements (see "[InvestorCapacity4Choice](#)" on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	±		1454

33.4.2.3.3.14 TradeOriginatorRole <TradOrgtrRole>

Presence: [0..1]

Definition: Specifies the role of the trading party in the transaction.

TradeOriginatorRole <TradOrgtrRole> contains one of the following elements (see "[TradeOriginator3Choice](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1453
Or}	Proprietary <Prtry>	[1..1]	±		1453

33.4.2.3.3.15 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see "[TypeOfPrice29Choice](#)" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1546
Or}	Proprietary <Prtry>	[1..1]	±		1546

33.4.2.3.3.16 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 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1375
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1376

33.4.2.3.3.17 MatchingStatus <MtchgSts>

Presence: [0..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1801 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1801
Or}	Proprietary <Prtry>	[1..1]	±		1802

33.4.2.3.3.18 AffirmationStatus <AffirmSts>

Presence: [0..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see "[AffirmationStatus8Choice](#)" on page 1801 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1801
Or}	Proprietary <Prtry>	[1..1]	±		1801

33.4.2.3.3.19 FXAdditionalDetails <FxAddtIDtls>

Presence: [0..1]

Definition: Provides additional details pertaining to foreign exchange instructions.

Datatype: "[Max350Text](#)" on page 1997

33.4.2.3.3.20 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtIDtls>

Presence: [0..1]

Definition: Provides additional settlement processing information which can not be included within the structured fields of the message.

Datatype: "[Max350Text](#)" on page 1997

33.4.2.3.4 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C21 "DescriptionPresenceRule", C22 "DescriptionUsageRule", C28 "ISINGuideline", C29 "ISINPresenceRule", C39 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

33.4.2.3.5 FinancialInstrumentAttributes <FinInstrmAttrbts>

Presence: [0..1]

Definition: Attributes defining a financial instrument.

Impacted by: C4 "AdditionalDetailsRule", C52 "PlaceOfListingRule"

FinancialInstrumentAttributes <FinInstrmAttrbts> contains the following elements (see "FinancialInstrumentAttributes91" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1330
	DayCountBasis <DayCntBsis>	[0..1]	±		1330
	RegistrationForm <RegnForm>	[0..1]			1330
{Or	Code <Cd>	[1..1]	CodeSet		1330
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentFrequency <PmtFrqcy>	[0..1]			1331
{Or	Code <Cd>	[1..1]	CodeSet		1331
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentStatus <PmtSts>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1332
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333
	ClassificationType <ClssfctnTp>	[0..1]	±		1333
	OptionStyle <OptnStyle>	[0..1]	±		1334
	OptionType <OptnTp>	[0..1]			1334
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1335
	CouponDate <CpnDt>	[0..1]	Date		1335
	ExpiryDate <XpryDt>	[0..1]	Date		1335
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1335
	MaturityDate <MtrtyDt>	[0..1]	Date		1335
	IssueDate <IssdDt>	[0..1]	Date		1336
	NextCallableDate <NxtClblDt>	[0..1]	Date		1336
	PutableDate <PutblDt>	[0..1]	Date		1336
	DatedDate <DtdDt>	[0..1]	Date		1336
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1336
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1336

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1336
	NextFactor <NxtFctr>	[0..1]	Rate		1336
	InterestRate <IntrstRate>	[0..1]	Rate		1337
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1337
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1337
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1337
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1337
{Or	Short <Shrt>	[1..1]	Text		1337
Or}	Long <Lng>	[1..1]	±		1337
	PoolNumber <PoolNb>	[0..1]	±		1338
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1338
	CallableIndicator <ClblInd>	[0..1]	Indicator		1338
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1338
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1339
	ExercisePrice <ExrcPric>	[0..1]	±		1339
	SubscriptionPrice <SbcptPric>	[0..1]	±		1339
	ConversionPrice <ConvsvPric>	[0..1]	±		1339
	StrikePrice <StrkPric>	[0..1]	±		1340
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1340
	ContractSize <CtrctSz>	[0..1]	±		1340
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1340
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1342

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.

33.4.2.3.6 QuantityAndAccountDetails <QtyAndAcctDtls>

Presence: [0..1]

Definition: Details related to the account and quantity involved in the transaction.

Impacted by: C19 "DenominationRule", C58 "SafekeepingPlaceGuideline", C59 "SafekeepingPlaceRule"

QuantityAndAccountDetails <QtyAndAcctDtls> contains the following elements (see "QuantityAndAccount83" on page 1563 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[0..1]	±		1564
	DenominationChoice <DnmtnChc>	[0..1]	Text		1564
	AccountOwner <AcctOwnr>	[0..1]	±		1564
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1565
	CashAccount <CshAcct>	[0..1]	±		1565
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1565
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1566

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.

33.4.2.3.7 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Impacted by: C12 "CashSettlementSystemUsageRule", C38 "OpeningClosingUsageRule", C62 "SettlementDetailsElementsUsageRule"

SettlementParameters <SttlmParams> contains the following **SettlementDetails189** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1169
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1169
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1169
	CCPEligibility <CCPElgbly>	[0..1]	±		1169
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1170
	CashClearingSystem <CshClrSys>	[0..1]	±		1170
	ExposureType <XpsrTp>	[0..1]	±		1170
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1170
	MarketClientSide <MktClntSd>	[0..1]	±		1171
	NettingEligibility <NetgElgbly>	[0..1]	±		1171
	Registration <Regn>	[0..1]	±		1171
	LegalRestrictions <LglRstrctns>	[0..1]	±		1171
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1172
	TaxCapacity <TaxCpcty>	[0..1]	±		1172
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1172
	Tracking <Trckg>	[0..1]	±		1172
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1173
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1173
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1173
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1173
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1174
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1174

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.

33.4.2.3.7.1 SecuritiesTransactionType <SctiesTxTp>

Presence: [0..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "SecuritiesTransactionType59Choice" on page 1376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1376
Or}	Proprietary <Prtry>	[1..1]	±		1379

33.4.2.3.7.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition16Choice" on page 1841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1841
Or}	Proprietary <Prtry>	[1..1]	±		1842

33.4.2.3.7.3 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see "BeneficialOwnership4Choice" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1458
Or}	Proprietary <Prtry>	[1..1]	±		1459

33.4.2.3.7.4 CCPEligibility <CCPElglbty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see "[CentralCounterPartyEligibility4Choice](#)" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1449
Or}	Proprietary <Prtry>	[1..1]	±		1449

33.4.2.3.7.5 DeliveryReturnReason <DlvryRtrRsn>

Presence: [0..1]

Definition: Reason for a delivery return.

DeliveryReturnReason <DlvryRtrRsn> contains one of the following elements (see "[DeliveryReturn3Choice](#)" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1435
Or}	Proprietary <Prtry>	[1..1]	±		1435

33.4.2.3.7.6 CashClearingSystem <CshClrSys>

Presence: [0..1]

Definition: Specifies the category of cash clearing system, for example, cheque clearing.

CashClearingSystem <CshClrSys> contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

33.4.2.3.7.7 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

ExposureType <XpsrTp> contains one of the following elements (see "[ExposureType16Choice](#)" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1447
Or}	Proprietary <Prtry>	[1..1]	±		1449

33.4.2.3.7.8 FXStandingInstruction <FxStgInstr>

Presence: [0..1]

Definition: Specifies whether the forex standing instruction in place should apply.

FXStandingInstruction <FxStglInstr> contains one of the following elements (see "FXStandingInstruction4Choice" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1447
Or}	Proprietary <Prtry>	[1..1]	±		1447

33.4.2.3.7.9 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see "MarketClientSide6Choice" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1371

33.4.2.3.7.10 NettingEligibility <NetgElgblty>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is eligible for netting.

NettingEligibility <NetgElgblty> contains one of the following elements (see "NettingEligibility4Choice" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

33.4.2.3.7.11 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "Registration9Choice" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1458

33.4.2.3.7.12 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "[Restriction5Choice](#)" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1444
Or}	Proprietary <Prtry>	[1..1]	±		1444

33.4.2.3.7.13 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

33.4.2.3.7.14 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442

33.4.2.3.7.15 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

33.4.2.3.7.16 Tracking <Trckg>

Presence: [0..1]

Definition: Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see "[Tracking4Choice](#)" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1441
Or}	Proprietary <Prtry>	[1..1]	±		1441

33.4.2.3.7.17 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 <LttrOfGrnt> contains one of the following elements (see "[LetterOfGuarantee4Choice](#)" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1439
Or}	Proprietary <Prtry>	[1..1]	±		1439

33.4.2.3.7.18 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

33.4.2.3.7.19 ModificationCancellationAllowed <ModCxlAllwd>

Presence: [0..1]

Definition: Specifies whether a third party is allowed to modify or cancel the transaction.

ModificationCancellationAllowed <ModCxlAllwd> contains one of the following elements (see "[ModificationCancellationAllowed4Choice](#)" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1438
Or}	Proprietary <Prtry>	[1..1]	±		1438

33.4.2.3.7.20 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

33.4.2.3.7.21 SecuritiesSubBalanceType <SctiesSubBalTp>*Presence:* [0..1]*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

33.4.2.3.7.22 CashSubBalanceType <CshSubBalTp>*Presence:* [0..1]*Definition:* Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

33.4.2.3.8 StandingSettlementInstructionDetails <StgSttlmInstrDtls>*Presence:* [0..1]*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.*Impacted by:* C70 "VendorPresenceRule"

StandingSettlementInstructionDetails <StgSttlmInstrDtls> contains the following elements (see "StandingSettlementInstruction16" on page 1611 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1611
	Counterparty <CtrPty>	[1..1]	±		1611
	Vendor <Vndr>	[0..1]	±		1612
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	1612
	OtherReceivingSettlementParties <OthrRcvrgSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	1614

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

33.4.2.3.9 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of delivering settlement parties.

Impacted by: C10 "BookTransferGuideline", C20 "DepositoryGuideline", C41 "Party2PresenceRule", C43 "Party3PresenceRule", C46 "Party4PresenceRule", C49 "Party5PresenceRule", C61 "SettlementChainGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following elements (see "SettlementParties76" on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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.

33.4.2.3.10 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Identifies the chain of receiving settlement parties.

Impacted by: C10 "BookTransferGuideline", C20 "DepositoryGuideline", C41 "Party2PresenceRule", C43 "Party3PresenceRule", C46 "Party4PresenceRule", C49 "Party5PresenceRule", C61 "SettlementChainGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following elements (see "SettlementParties76" on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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.

33.4.2.3.11 CashParties <CshPties>

Presence: [0..1]

Definition: Cash parties involved in the transaction if different from the securities settlement parties.

CashParties <CshPties> contains the following elements (see "[CashParties36](#)" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1479
	DebtorAgent <DbtrAgt>	[0..1]	±		1480
	Creditor <Cdtr>	[0..1]	±		1480
	CreditorAgent <CdtrAgt>	[0..1]	±		1481
	Intermediary <Intrmy>	[0..1]	±		1481

33.4.2.3.12 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see "AmountAndDirection95" on page 1221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1222
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1222
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1222
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1222
	Amount <Amt>	[0..1]	Amount	C1, C10	1223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1223
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1223
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1224
	ValueDate <ValDt>	[0..1]	±		1224

33.4.2.3.13 OtherAmounts <OthrAmts>

Presence: [0..1]

Definition: Other amounts than the settlement amount.

OtherAmounts <OthrAmts> contains the following elements (see "OtherAmounts39" on page 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1245
	ChargesFees <ChrgsFees>	[0..1]	±		1246
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1246
	TradeAmount <TradAmt>	[0..1]	±		1246
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1247
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1247
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1247
	LocalTax <LclTax>	[0..1]	±		1248
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1248
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1248
	Margin <Mrgn>	[0..1]	±		1249
	Other <Othr>	[0..1]	±		1249
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1249
	ShippingAmount <ShppgAmt>	[0..1]	±		1250
	SpecialConcession <SpclCncssn>	[0..1]	±		1250
	StampDuty <StrmpDty>	[0..1]	±		1250
	StockExchangeTax <StockXchgTax>	[0..1]	±		1251
	TransferTax <TrfTax>	[0..1]	±		1251
	TransactionTax <TxTax>	[0..1]	±		1251
	ValueAddedTax <ValAddedTax>	[0..1]	±		1252
	WithholdingTax <WhldgTax>	[0..1]	±		1252
	NetGainLoss <NetGnLoss>	[0..1]	±		1252
	ConsumptionTax <CsmptnTax>	[0..1]	±		1253
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1253
	ResearchFee <RsrchFee>	[0..1]	±		1253

33.4.2.3.14 OtherBusinessParties <OthrBizPties>

Presence: [0..1]

Definition: Other business parties relevant to the transaction.

Impacted by: C27 "InvestorCountryCodeRule", C55 "QualifiedForeignIntermediaryRule"

OtherBusinessParties <OthrBizPties> contains the following elements (see "OtherParties33" on page 1476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1477
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1477
	StockExchange <StockXchg>	[0..1]	±		1477
	TradeRegulator <TradRgltr>	[0..1]	±		1478
	TripartyAgent <TrptyAgt>	[0..1]	±		1478
	Broker <Brkr>	[0..1]	±		1479

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.

33.4.2.3.15 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

Presence: [0..1]

Definition: Provides information required for the registration or physical settlement.

AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls> contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1182
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1182
	RegistrarAccount <RegarAcct>	[0..1]	Text		1183
	CertificateNumber <CertNb>	[0..*]	±	C30	1183

33.4.2.3.15.1 CertificationIdentification <CertfctnId>

Presence: [0..1]

Definition: Identification assigned to a deposit.

Datatype: "Max35Text" on page 1997

33.4.2.3.15.2 CertificationDateTime <CertfctnDtTm>

Presence: [0..1]

Definition: Date/time at which the certificates in the deposit were validated by the agent.

CertificationDateTime <CertfctnDtTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

33.4.2.3.15.3 RegistrarAccount <RegarAcct>

Presence: [0..1]

Definition: Account at the registrar where financial instruments are registered.

Datatype: "Max35Text" on page 1997

33.4.2.3.15.4 CertificateNumber <CertNb>

Presence: [0..*]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Impacted by: C30 "ISO8532AndIssuerSchemeNameRule"

CertificateNumber <CertNb> contains the following elements (see "SecuritiesCertificate4" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1437
	Issuer <Issr>	[0..1]	Text		1438
	SchemeName <SchmeNm>	[0..1]	Text		1438

Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

33.4.2.3.16 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: C64 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.039.001.05 SecuritiesSettlementTransactionModification RequestStatusAdviceV05

34.1 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 SecuritiesSettlementTransactionModificationRequestStatusAdviceV05 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.

34.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesSttlmTxModReqStsAdv>	[1..1]			
	ModificationRequestReference <ModReqRef>	[1..1]			1189
	Identification <Id>	[1..1]	Text		1189
	AccountOwner <AcctOwnr>	[0..1]	±		1190
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1190
	TransactionIdentification <TxId>	[0..1]		C1, C13	1190
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1191
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1191
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1191
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1191
	OtherIdentification <OthrId>	[0..1]	Text		1191
	ModificationProcessingStatus <ModPrcgSts>	[1..1]	±		1192
	TransactionDetails <TxDtls>	[0..1]			1192
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C11, C12, C14	1193
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1194
	Payment <Pmt>	[1..1]	CodeSet		1194
	SettlementQuantity <SttlmQty>	[1..1]	±		1195
	SettlementAmount <SttlmAmt>	[0..1]	±		1195
	SettlementDate <SttlmDt>	[1..1]	±		1195
	TradeDate <TradDt>	[0..1]	±		1196
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C15, C16, C17, C18	1196
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C15, C16, C17, C18	1197
	Investor <Invstr>	[0..1]	±		1198
	SupplementaryData <SplmtryData>	[0..*]	±	C19	1198

34.3 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 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 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C7 CurrencyAmount

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

C8 CurrencyAmount

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

C9 DescriptionPresenceRule

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

C10 DescriptionUsageRule

Description must be used alone as the last resort.

C11 ISINGuideline

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C12 ISINPresenceRule

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

C13 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

C14 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description must be present.

C15 Party2PresenceRule

If Party2 is present, then Party1 must be present.

C16 Party3PresenceRule

If Party3 is present, then Party2 must be present.

C17 Party4PresenceRule

If Party4 is present, then Party3 must be present.

C18 Party5PresenceRule

If Party5 is present, then Party4 must be present.

C19 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

34.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

34.4.1 ModificationRequestReference <ModReqRef>

Presence: [1..1]

Definition: Reference to the unambiguous identification of the cancellation request as per the account owner.

ModificationRequestReference <ModReqRef> contains the following **Identification14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1189

34.4.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique identifier of a document, message or transaction.

Datatype: "Max35Text" on page 1997

34.4.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on [page 1521](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

34.4.3 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on [page 1212](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

34.4.4 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Provides unambiguous transaction identification information.

Impacted by: [C1 "AccountOwnerTransactionIdentificationRule"](#), [C13 "NoAccountOwnerTransactionIdentificationRule"](#)

TransactionIdentification <TxId> contains the following **TransactionIdentifications33** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1191
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1191
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1191
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1191
	OtherIdentification <OthrId>	[0..1]	Text		1191

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.

34.4.4.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 1997

34.4.4.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "Max35Text" on page 1997

34.4.4.3 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: "Max35Text" on page 1997

34.4.4.4 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: "Max35Text" on page 1997

34.4.4.5 OtherIdentification <Othrld>

Presence: [0..1]

Definition: Reference to a transaction that cannot be identified using a standard reference element present in the message.

Datatype: "Max35Text" on page 1997

34.4.5 ModificationProcessingStatus <ModPrcgSts>

Presence: [1..1]

Definition: Provides details on the processing status of the request.

ModificationProcessingStatus <ModPrcgSts> contains one of the following elements (see "ModificationProcessingStatus7Choice" on page 1720 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1721
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1722
Or	Denied <Dnd>	[1..1]			1722
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1722
Or}	Reason <Rsn>	[1..*]			1722
	Code <Cd>	[1..1]			1723
{Or	Code <Cd>	[1..1]	CodeSet		1723
Or}	Proprietary <Prtry>	[1..1]	±		1724
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1724
Or	Rejected <Rjctd>	[1..1]	±		1724
Or	Repaired <Rprd>	[1..1]	±		1724
Or	Modified <Modfd>	[1..1]			1725
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1725
Or}	Reason <Rsn>	[0..*]			1725
	Code <Cd>	[1..1]			1726
{Or	Code <Cd>	[1..1]	CodeSet		1726
Or}	Proprietary <Prtry>	[1..1]	±		1726
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1727
Or}	Proprietary <Prtry>	[1..1]	±		1727

34.4.6 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtIs> contains the following **TransactionDetails137** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C11, C12, C14	1193
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1194
	Payment <Pmt>	[1..1]	CodeSet		1194
	SettlementQuantity <SttlmQty>	[1..1]	±		1195
	SettlementAmount <SttlmAmt>	[0..1]	±		1195
	SettlementDate <SttlmDt>	[1..1]	±		1195
	TradeDate <TradDt>	[0..1]	±		1196
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C15, C16, C17, C18	1196
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C15, C16, C17, C18	1197
	Investor <Invstr>	[0..1]	±		1198

34.4.6.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C9 "DescriptionPresenceRule", C10 "DescriptionUsageRule", C11 "ISINGuideline", C12 "ISINPresenceRule", C14 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
Or    /Description Must be present
```

34.4.6.2 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 1919

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.

34.4.6.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, eg, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1867

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).

34.4.6.4 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "[Quantity6Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

34.4.6.5 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see "[AmountAndDirection51](#)" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1258
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1258
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1258

34.4.6.6 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 "[SettlementDate19Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1295
Or}	DateCode <DtCd>	[1..1]	±		1296

34.4.6.7 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 "[TradeDate8Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1299
Or}	DateCode <DtCd>	[1..1]			1299
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

34.4.6.8 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 "[SettlementParties78](#)" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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
```

34.4.6.9 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 "SettlementParties78" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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
```

34.4.6.10 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see "[PartyIdentification149](#)" on page 1515 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1515
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1515
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1516
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1516
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1516
	LEI <LEI>	[0..1]	IdentifierSet		1517

34.4.7 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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 sese.040.001.03 SecuritiesSettlementTransactionCounterpart yResponseV03

35.1 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 SecuritiesSettlementTransactionCounterpartyResponseV03 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.

35.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesSttlmTxCtrPtyRspn>	[1..1]			
	TransactionIdentification <TxId>	[1..1]			1203
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		1203
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1203
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1203
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1204
	ResponseStatus <RspnSts>	[1..1]	±		1204
	TransactionDetails <TxDtls>	[0..1]			1204
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C11	1205
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1206
	Payment <Pmt>	[1..1]	CodeSet		1206
	SettlementQuantity <SttlmQty>	[1..1]	±		1207
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1207
	SettlementAmount <SttlmAmt>	[0..1]	±		1207
	SettlementDate <SttlmDt>	[1..1]	±		1208
	TradeDate <TradDt>	[0..1]	±		1208
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C12, C13, C14, C15	1208
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C12, C13, C14, C15	1209
	Investor <Invstr>	[0..1]	±		1210
	SupplementaryData <SplmtryData>	[0..*]	±	C16	1210

35.3 Constraints

C1 **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

C2 **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C3 **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C4 **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C5 **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

C6 **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

C7 **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

C8 **DescriptionUsageRule**

Description must be used alone as the last resort.

C9 **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

C10 **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

C11 **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.

35.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

35.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

TransactionIdentification <TxId> contains the following **TransactionIdentification6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		1203
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1203
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1203
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1204

35.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 1997

35.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "Max35Text" on page 1997

35.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: "Max35Text" on page 1997

35.4.1.4 ProcessorTransactionIdentification <PcrTxId>

Presence: [0..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

Datatype: "Max35Text" on page 1997

35.4.2 ResponseStatus <RspnSts>

Presence: [1..1]

Definition: Provides the response status related to an allegation or a counterparty's instruction.

ResponseStatus <RspnSts> contains one of the following elements (see "ResponseStatus6Choice" on page 1686 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Consented <Cnsntd>	[1..1]			1686
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1687
Or}	Reason <Rsn>	[1..*]			1687
	Code <Cd>	[1..1]			1687
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1688
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1688
Or	Rejected <Rjctd>	[1..1]	±		1688
Or}	Pending <Pdg>	[1..1]	±		1688

35.4.3 TransactionDetails <TxDtls>

Presence: [0..1]

Definition: Identifies the details of the transaction.

TransactionDetails <TxDtIs> contains the following **TransactionDetails138** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C11	1205
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1206
	Payment <Pmt>	[1..1]	CodeSet		1206
	SettlementQuantity <SttlmQty>	[1..1]	±		1207
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1207
	SettlementAmount <SttlmAmt>	[0..1]	±		1207
	SettlementDate <SttlmDt>	[1..1]	±		1208
	TradeDate <TradDt>	[0..1]	±		1208
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C12, C13, C14, C15	1208
	ReceivingSettlementParties <RcvSttlmPties>	[0..1]	±	C12, C13, C14, C15	1209
	Investor <Invstr>	[0..1]	±		1210

35.4.3.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

Impacted by: C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C9 "ISINGuideline", C10 "ISINPresenceRule", C11 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
Or    /Description Must be present
```

35.4.3.2 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 1919

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.

35.4.3.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, eg, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1867

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).

35.4.3.4 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "[Quantity6Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

35.4.3.5 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

35.4.3.6 SettlementAmount <SttlmAmt>

Presence: [0..1]

Definition: Total amount of money to be paid or received in exchange for the securities.

SettlementAmount <SttlmAmt> contains the following elements (see "[AmountAndDirection51](#)" on page 1257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1258
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1258
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1258

35.4.3.7 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 "[SettlementDate19Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1295
Or}	DateCode <DtCd>	[1..1]	±		1296

35.4.3.8 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 "[TradeDate8Choice](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1299
Or}	DateCode <DtCd>	[1..1]			1299
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

35.4.3.9 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 "[SettlementParties78](#)" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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
```

35.4.3.10 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 "SettlementParties78" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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
```

35.4.3.11 Investor <Invstr>

Presence: [0..1]

Definition: Party, either an individual or organisation, whose assets are being invested.

Investor <Invstr> contains the following elements (see "[PartyIdentification149](#)" on page 1515 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1515
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1515
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1516
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1516
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1516
	LEI <LEI>	[0..1]	IdentifierSet		1517

35.4.4 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.

36 Message Items Types

36.1 MessageComponents

36.1.1 Account

36.1.1.1 SecuritiesAccount19

Definition: Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

36.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: "Max35Text" on page 1997

36.1.1.1.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.1.1.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 1998

36.1.1.2 Account29

Definition: Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1213
	AccountServicer <AcctSvcr>	[0..1]	±		1213

36.1.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Identification <Id> contains the following elements (see "[AccountIdentification26](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			1217
	Identification <Id>	[1..1]	Text		1218

36.1.1.2.2 AccountServicer <AcctSvcr>

Presence: [0..1]

Definition: Party that manages the account on behalf of the account owner, that is, manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

AccountServicer <AcctSvcr> contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1525 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1525
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1525
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1525

36.1.1.3 SecuritiesAccount36

Definition: Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1213
	Type <Tp>	[0..1]	±		1214
	Name <Nm>	[0..1]	Text		1214
	Designation <Dsgnt>	[0..1]	Text		1214

36.1.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: "Max35Text" on page 1997

36.1.1.3.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.1.3.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 1998

36.1.1.3.4 Designation <Dsgnt>

Presence: [0..1]

Definition: Supplementary registration information applying to a specific block of units for dealing and reporting purposes. The supplementary registration information may be used when all the units are registered, for example, to a funds supermarket, but holdings for each investor have to be reconciled individually.

Datatype: "Max35Text" on page 1997

36.1.2 Account Identification

36.1.2.1 CashAccountIdentification5Choice

Definition: Unique identifier of an account, as assigned by the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

36.1.2.1.1 IBAN <IBAN>

Presence: [1..1]

Definition: International Bank Account Number (IBAN) - identifier used internationally by financial institutions to uniquely identify the account of a customer. Further specifications of the format and content of the IBAN can be found in the standard ISO 13616 "Banking and related financial services - International Bank Account Number (IBAN)" version 1997-10-01, or later revisions.

Impacted by: C15 "IBAN"

Datatype: "IBAN2007Identifier" on page 1992

Constraints

- **IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

36.1.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Datatype: "Max34Text" on page 1997

36.1.2.2 SecuritiesAccount26

Definition: Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1215
	Type <Tp>	[0..1]	±		1215
	Name <Nm>	[0..1]	Text		1215
	Designation <Dsgnt>	[0..1]	Text		1216

36.1.2.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification for the account between the account owner and the account servicer.

Datatype: "Max35Text" on page 1997

36.1.2.2.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains one of the following elements (see "PurposeCode7Choice" on page 1425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1425
Or}	Proprietary <Prtry>	[1..1]	±		1425

36.1.2.2.3 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "Max70Text" on page 1998

36.1.2.2.4 Designation <Dsgnt>

Presence: [0..1]

Definition: Supplementary registration information applying to a specific block of units for dealing and reporting purposes. The supplementary registration information may be used when all the units are registered, for example, to a funds supermarket, but holdings for each investor have to be reconciled individually.

Datatype: "Max35Text" on page 1997

36.1.2.3 SecuritiesAccount25

Definition: Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1216
	Type <Tp>	[0..1]	±		1216
	Name <Nm>	[0..1]	Text		1216

36.1.2.3.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer."

Datatype: "Max35Text" on page 1997

36.1.2.3.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains one of the following elements (see "PurposeCode7Choice" on page 1425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1425
Or}	Proprietary <Prtry>	[1..1]	±		1425

36.1.2.3.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 1998

36.1.2.4 SecuritiesAccount22

Definition: Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Type <Tp>	[0..1]	±		1217
	Name <Nm>	[0..1]	Text		1217

36.1.2.4.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: "Max35Text" on page 1997

36.1.2.4.2 Type <Tp>

Presence: [0..1]

Definition: Type of securities account.

Type <Tp> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.2.4.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 1998

36.1.2.5 AccountIdentification26

Definition: Unique identifier of an account, as assigned by the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			1217
	Identification <Id>	[1..1]	Text		1218

36.1.2.5.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1218

36.1.2.5.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.

Datatype: "Max35Text" on page 1997

36.1.3 Amount

36.1.3.1 AmountAndDirection3

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1218
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1218

36.1.3.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 "ActiveOrHistoricCurrency", C13 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1850

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.

36.1.3.1.2 CreditDebit <CdtDbt>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 1866

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.2 AmountAndDirection94

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1219
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1219
	BrokerageAmountIndicator <BrkrGmtInd>	[0..1]	Indicator		1219
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1220
	Amount <Amt>	[1..1]	Amount	C1, C10	1220
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1220
	OriginalCurrencyAndOrderedAmount <OrgnLCyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1220
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1221
	ValueDate <ValDt>	[0..1]	±		1221

36.1.3.2.1 AccruedInterestIndicator <AcrdIntrstInd>

Presence: [0..1]

Definition: Indicates whether the net proceeds include interest accrued on the financial instrument.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.2.2 StampDutyIndicator <StmpDtyInd>

Presence: [0..1]

Definition: Whether the net proceeds include stamp duty amount.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.2.3 BrokerageAmountIndicator <BrkrGmtInd>

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 1993](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.2.4 ResearchFeeIndicator <RsrchFeeInd>

Presence: [0..1]

Definition: Indicates whether the net proceeds include research fees for the transaction.

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 1993](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.2.5 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: [C1 "ActiveCurrency"](#), [C10 "CurrencyAmount"](#)

Datatype: ["ActiveCurrencyAndAmount" on page 1849](#)

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.

36.1.3.2.6 CreditDebitIndicator <CdtDbtInd>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: ["CreditDebitCode" on page 1866](#)

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.2.7 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: [C2 "ActiveOrHistoricCurrency"](#), [C13 "CurrencyAmount"](#)

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1850

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.

36.1.3.2.8 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see "[ForeignExchangeTerms23](#)" on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1460
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1461
	ExchangeRate <XchgRate>	[1..1]	Rate		1461
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C10	1461

36.1.3.2.9 ValueDate <ValDt>

Presence: [0..1]

Definition: Date and time at which the cash is at the disposal of the credit account owner, or ceases to be at the disposal of the debit account owner.

ValueDate <ValDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.3.3 AmountAndDirection95

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1222
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1222
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1222
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1222
	Amount <Amt>	[0..1]	Amount	C1, C10	1223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1223
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1223
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1224
	ValueDate <ValDt>	[0..1]	±		1224

36.1.3.3.1 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.3.2 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.3.3 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.3.4 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.3.3.5 Amount <Amt>

Presence: [0..1]

Definition: Amount of money in the cash entry.

Impacted by: [C1 "ActiveCurrency"](#), [C10 "CurrencyAmount"](#)

Datatype: ["ActiveCurrencyAndAmount"](#) on page 1849

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.

36.1.3.3.6 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: ["CreditDebitCode"](#) on page 1866

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.3.7 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: [C2 "ActiveOrHistoricCurrency"](#), [C13 "CurrencyAmount"](#)

Datatype: ["ActiveOrHistoricCurrencyAndAmount"](#) on page 1850

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.

36.1.3.3.8 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see "[ForeignExchangeTerms23](#)" on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1460
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1461
	ExchangeRate <XchgRate>	[1..1]	Rate		1461
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C10	1461

36.1.3.3.9 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.3.4 OtherAmounts41

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1225
	ChargesFees <ChrgsFees>	[0..1]	±		1226
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1226
	TradeAmount <TradAmt>	[0..1]	±		1226
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1227
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1227
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1227
	LocalTax <LclTax>	[0..1]	±		1228
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1228
	Margin <Mrgn>	[0..1]	±		1228
	Other <Othr>	[0..1]	±		1229
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1229
	ShippingAmount <ShppgAmt>	[0..1]	±		1229
	SpecialConcession <SpclCncssn>	[0..1]	±		1230
	StampDuty <StmpDty>	[0..1]	±		1230
	StockExchangeTax <StockXchgTax>	[0..1]	±		1230
	TransferTax <TrfTax>	[0..1]	±		1231
	TransactionTax <TxTax>	[0..1]	±		1231
	ValueAddedTax <ValAddedTax>	[0..1]	±		1231
	WithholdingTax <WhldgTax>	[0..1]	±		1232
	NetGainLoss <NetGnLoss>	[0..1]	±		1232
	ConsumptionTax <CsmptnTax>	[0..1]	±		1232
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1233
	BookValue <BookVal>	[0..1]	±		1233
	ResearchFee <RsrchFee>	[0..1]	±		1233

36.1.3.4.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.2 ChargesFees <ChrgsFees>

Presence: [0..1]

Definition: Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

ChargesFees <ChrgsFees> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.3 CountryNationalFederalTax <CtryNtlFdrI Tax>

Presence: [0..1]

Definition: Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

CountryNationalFederalTax <CtryNtlFdrI Tax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.4 TradeAmount <TradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

TradeAmount <TradAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.5 ExecutingBrokerAmount <ExctgBrkrAmt>

Presence: [0..1]

Definition: Amount of money paid to an executing broker as a commission.

ExecutingBrokerAmount <ExctgBrkrAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.6 IssueDiscountAllowance <IsseDscntAllwnc>

Presence: [0..1]

Definition: Amount of money defined as a discount on a new issue or on a tranche of an existing issue.

IssueDiscountAllowance <IsseDscntAllwnc> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.7 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.8 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.9 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.10 Margin <Mrgn>

Presence: [0..1]

Definition: Amount of money deposited by the trading party in a margin account.

Margin <Mrgn> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.11 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.12 RegulatoryAmount <RgltryAmt>

Presence: [0..1]

Definition: Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

RegulatoryAmount <RgltryAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.13 ShippingAmount <ShppgAmt>

Presence: [0..1]

Definition: All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

ShippingAmount <ShppgAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.14 SpecialConcession <SpclCncssn>

Presence: [0..1]

Definition: Amount of drawdown or other reduction from or in addition to the deal price.

SpecialConcession <SpclCncssn> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.15 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.16 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.17 TransferTax <TrfTax>

Presence: [0..1]

Definition: Amount of tax levied on a transfer of ownership of financial instrument.

TransferTax <TrfTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.18 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.19 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see "AmountAndDirection44" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.20 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see "AmountAndDirection44" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.21 NetGainLoss <NetGnLoss>

Presence: [0..1]

Definition: Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.

NetGainLoss <NetGnLoss> contains the following elements (see "AmountAndDirection44" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.22 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.23 AccruedCapitalisationAmount <AcrdCptlstnAmt>

Presence: [0..1]

Definition: Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

AccruedCapitalisationAmount <AcrdCptlstnAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.24 BookValue <BookVal>

Presence: [0..1]

Definition: Cost of the securities. May be requested in some countries for tax purposes.

BookValue <BookVal> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.4.25 ResearchFee <RsrchFee>

Presence: [0..1]

Definition: Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

ResearchFee <RsrchFee> contains the following elements (see "AmountAndDirection44" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5 OtherAmounts40

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1235
	ChargesFees <ChrgsFees>	[0..1]	±		1236
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1236
	TradeAmount <TradAmt>	[0..1]	±		1236
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1237
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1237
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1237
	LocalTax <LclTax>	[0..1]	±		1238
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1238
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1238
	Margin <Mrgn>	[0..1]	±		1239
	Other <Othr>	[0..1]	±		1239
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1239
	ShippingAmount <ShppgAmt>	[0..1]	±		1240
	SpecialConcession <SpclCncssn>	[0..1]	±		1240
	StampDuty <StrmpDty>	[0..1]	±		1240
	StockExchangeTax <StockXchgTax>	[0..1]	±		1241
	TransferTax <TrfTax>	[0..1]	±		1241
	TransactionTax <TxTax>	[0..1]	±		1241
	ValueAddedTax <ValAddedTax>	[0..1]	±		1242
	WithholdingTax <WhldgTax>	[0..1]	±		1242
	NetGainLoss <NetGnLoss>	[0..1]	±		1242
	ConsumptionTax <CsmptnTax>	[0..1]	±		1243
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1243
	BookValue <BookVal>	[0..1]	±		1243
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1244
	ResearchFee <RsrchFee>	[0..1]	±		1244

36.1.3.5.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.2 ChargesFees <ChrgsFees>

Presence: [0..1]

Definition: Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

ChargesFees <ChrgsFees> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.3 CountryNationalFederalTax <CtryNtlFdrlTax>

Presence: [0..1]

Definition: Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

CountryNationalFederalTax <CtryNtlFdrlTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.4 TradeAmount <TradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

TradeAmount <TradAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.5 ExecutingBrokerAmount <ExctgBrkrAmt>

Presence: [0..1]

Definition: Amount of money paid to an executing broker as a commission.

ExecutingBrokerAmount <ExctgBrkrAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.6 IssueDiscountAllowance <IsseDscntAllwnc>

Presence: [0..1]

Definition: Amount of money defined as a discount on a new issue or on a tranche of an existing issue.

IssueDiscountAllowance <IsseDscntAllwnc> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.7 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.8 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.9 LocalTaxCountrySpecific <LclTaxCtrySpfc>

Presence: [0..1]

Definition: Local tax country specific.

LocalTaxCountrySpecific <LclTaxCtrySpfc> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.10 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.11 Margin <Mrgn>

Presence: [0..1]

Definition: Amount of money deposited by the trading party in a margin account.

Margin <Mrgn> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.12 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.13 RegulatoryAmount <RgltryAmt>

Presence: [0..1]

Definition: Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

RegulatoryAmount <RgltryAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.14 ShippingAmount <ShppgAmt>

Presence: [0..1]

Definition: All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

ShippingAmount <ShppgAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.15 SpecialConcession <SpclCncssn>

Presence: [0..1]

Definition: Amount of drawdown or other reduction from or in addition to the deal price.

SpecialConcession <SpclCncssn> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.16 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.17 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.18 TransferTax <TrfTax>

Presence: [0..1]

Definition: Amount of tax levied on a transfer of ownership of financial instrument.

TransferTax <TrfTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.19 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see "AmountAndDirection44" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.20 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see "AmountAndDirection44" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.21 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see "AmountAndDirection44" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.22 NetGainLoss <NetGnLoss>

Presence: [0..1]

Definition: Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.

NetGainLoss <NetGnLoss> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.23 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.24 AccruedCapitalisationAmount <AcrdCptlstnAmt>

Presence: [0..1]

Definition: Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

AccruedCapitalisationAmount <AcrdCptlstnAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.25 BookValue <BookVal>

Presence: [0..1]

Definition: Cost of the securities. May be requested in some countries for tax purposes.

BookValue <BookVal> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.26 CollateralMonitorAmount <CollMntrAmt>

Presence: [0..1]

Definition: Value of the collateral available for the delivery settlement process at the account level.

CollateralMonitorAmount <CollMntrAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.5.27 ResearchFee <RsrchFee>

Presence: [0..1]

Definition: Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

ResearchFee <RsrchFee> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6 OtherAmounts39

Definition: Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1245
	ChargesFees <ChrgsFees>	[0..1]	±		1246
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1246
	TradeAmount <TradAmt>	[0..1]	±		1246
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1247
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1247
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1247
	LocalTax <LclTax>	[0..1]	±		1248
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1248
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1248
	Margin <Mrgn>	[0..1]	±		1249
	Other <Othr>	[0..1]	±		1249
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1249
	ShippingAmount <ShppgAmt>	[0..1]	±		1250
	SpecialConcession <SpclCncssn>	[0..1]	±		1250
	StampDuty <StrmpDty>	[0..1]	±		1250
	StockExchangeTax <StockXchgTax>	[0..1]	±		1251
	TransferTax <TrfTax>	[0..1]	±		1251
	TransactionTax <TxTax>	[0..1]	±		1251
	ValueAddedTax <ValAddedTax>	[0..1]	±		1252
	WithholdingTax <WhldgTax>	[0..1]	±		1252
	NetGainLoss <NetGnLoss>	[0..1]	±		1252
	ConsumptionTax <CsmptnTax>	[0..1]	±		1253
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1253
	ResearchFee <RsrchFee>	[0..1]	±		1253

36.1.3.6.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.2 ChargesFees <ChrgsFees>

Presence: [0..1]

Definition: Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

ChargesFees <ChrgsFees> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.3 CountryNationalFederalTax <CtryNtlFdrlTax>

Presence: [0..1]

Definition: Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

CountryNationalFederalTax <CtryNtlFdrlTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.4 TradeAmount <TradAmt>

Presence: [0..1]

Definition: Principal amount of a trade (price multiplied by quantity).

TradeAmount <TradAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.5 ExecutingBrokerAmount <ExctgBrkrAmt>

Presence: [0..1]

Definition: Amount of money paid to an executing broker as a commission.

ExecutingBrokerAmount <ExctgBrkrAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.6 IssueDiscountAllowance <IsseDscntAllwnc>

Presence: [0..1]

Definition: Amount of money defined as a discount on a new issue or on a tranche of an existing issue.

IssueDiscountAllowance <IsseDscntAllwnc> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.7 PaymentLevyTax <PmtLevyTax>

Presence: [0..1]

Definition: Amount of payment levy tax.

PaymentLevyTax <PmtLevyTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.8 LocalTax <LclTax>

Presence: [0..1]

Definition: Tax charged by the jurisdiction in which the financial instrument settles.

LocalTax <LclTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.9 LocalTaxCountrySpecific <LclTaxCtrySpfc>

Presence: [0..1]

Definition: Local tax country specific.

LocalTaxCountrySpecific <LclTaxCtrySpfc> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.10 LocalBrokerCommission <LclBrkrComssn>

Presence: [0..1]

Definition: Amount of commission paid to a local broker.

LocalBrokerCommission <LclBrkrComssn> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.11 Margin <Mrgn>

Presence: [0..1]

Definition: Amount of money deposited by the trading party in a margin account.

Margin <Mrgn> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.12 Other <Othr>

Presence: [0..1]

Definition: An amount that is not indicated by a known business denomination.

Other <Othr> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.13 RegulatoryAmount <RgltryAmt>

Presence: [0..1]

Definition: Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

RegulatoryAmount <RgltryAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.14 ShippingAmount <ShppgAmt>

Presence: [0..1]

Definition: All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

ShippingAmount <ShppgAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.15 SpecialConcession <SpclCncssn>

Presence: [0..1]

Definition: Amount of drawdown or other reduction from or in addition to the deal price.

SpecialConcession <SpclCncssn> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.16 StampDuty <StmpDty>

Presence: [0..1]

Definition: Amount of stamp duty.

StampDuty <StmpDty> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.17 StockExchangeTax <StockXchgTax>

Presence: [0..1]

Definition: Amount of stock exchange tax.

StockExchangeTax <StockXchgTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.18 TransferTax <TrfTax>

Presence: [0..1]

Definition: Amount of tax levied on a transfer of ownership of financial instrument.

TransferTax <TrfTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.19 TransactionTax <TxTax>

Presence: [0..1]

Definition: Amount of transaction tax.

TransactionTax <TxTax> contains the following elements (see "AmountAndDirection44" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.20 ValueAddedTax <ValAddedTax>

Presence: [0..1]

Definition: Amount of value-added tax.

ValueAddedTax <ValAddedTax> contains the following elements (see "AmountAndDirection44" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.21 WithholdingTax <WhldgTax>

Presence: [0..1]

Definition: Amount of money that will be withheld by a tax authority.

WithholdingTax <WhldgTax> contains the following elements (see "AmountAndDirection44" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.22 NetGainLoss <NetGnLoss>

Presence: [0..1]

Definition: Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.

NetGainLoss <NetGnLoss> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.23 ConsumptionTax <CsmptnTax>

Presence: [0..1]

Definition: Amount of consumption tax.

ConsumptionTax <CsmptnTax> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.24 AccruedCapitalisationAmount <AcrdCptlstnAmt>

Presence: [0..1]

Definition: Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

AccruedCapitalisationAmount <AcrdCptlstnAmt> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.6.25 ResearchFee <RsrchFee>

Presence: [0..1]

Definition: Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

ResearchFee <RsrchFee> contains the following elements (see "[AmountAndDirection44](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1262

36.1.3.7 AmountAndDirection88

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1254
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1255
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1255
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1255
	ValueDate <ValDt>	[0..1]	±		1255

36.1.3.7.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 "ActiveCurrency", C10 "CurrencyAmount"

Datatype: "[ActiveCurrencyAndAmount](#)" on page 1849

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.

36.1.3.7.2 CreditDebitIndicator <CdtDbtInd>*Presence:* [1..1]*Definition:* Indicates whether an entry is a credit or a debit.*Datatype:* "CreditDebitCode" on page 1866

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.7.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>*Presence:* [0..1]*Definition:* Posting/settlement amount in its original currency when conversion from/into another currency has occurred.*Impacted by:* C2 "ActiveOrHistoricCurrency", C13 "CurrencyAmount"*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1850**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.

36.1.3.7.4 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 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1460
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1461
	ExchangeRate <XchgRate>	[1..1]	Rate		1461
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C10	1461

36.1.3.7.5 ValueDate <ValDt>*Presence:* [0..1]

Definition: Date and time at which the cash is at the disposal of the credit account owner, or ceases to be at the disposal of the debit account owner.

ValueDate <ValDt> contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.3.8 AmountAndDirection21

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1256
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1256

36.1.3.8.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: [C2 "ActiveOrHistoricCurrency"](#), [C13 "CurrencyAmount"](#)

Datatype: ["ActiveOrHistoricCurrencyAndAmount"](#) on page 1850

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.

36.1.3.8.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: ["CreditDebitCode"](#) on page 1866

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.9 AmountAndDirection52

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1257
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1257

36.1.3.9.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 "ActiveCurrency", C10 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 1849

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.

36.1.3.9.2 CreditDebitIndicator <CdtDbtInd>

Presence: [1..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 1866

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.10 AmountAndDirection51

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1258
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1258
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1258

36.1.3.10.1 Amount <Amt>*Presence:* [1..1]*Definition:* Amount of money in the cash entry.*Impacted by:* C1 "ActiveCurrency", C10 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 1849**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.

36.1.3.10.2 CreditDebitIndicator <CdtDbtInd>*Presence:* [1..1]*Definition:* Indicates whether an entry is a credit or a debit.*Datatype:* "CreditDebitCode" on page 1866

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.10.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>*Presence:* [0..1]*Definition:* Posting/settlement amount in its original currency when conversion from/into another currency has occurred.*Impacted by:* C2 "ActiveOrHistoricCurrency", C13 "CurrencyAmount"*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1850**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.

36.1.3.11 AmountAndDirection49

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1259
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1259
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1259
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1260

36.1.3.11.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 "ActiveCurrency", C10 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 1849

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.

36.1.3.11.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 1866

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.11.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: C2 "ActiveOrHistoricCurrency", C13 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1850

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.

36.1.3.11.4 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see "[ForeignExchangeTerms23](#)" on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1460
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1461
	ExchangeRate <XchgRate>	[1..1]	Rate		1461
	ResultingAmount <RsltAmt>	[1..1]	Amount	C1, C10	1461

36.1.3.12 AmountAndDirection47

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1261
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1261

36.1.3.12.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 "ActiveOrHistoricCurrency", C13 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1850

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.

36.1.3.12.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 1866

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.12.3 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see "ForeignExchangeTerms23" on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1460
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1461
	ExchangeRate <XchgRate>	[1..1]	Rate		1461
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C10	1461

36.1.3.13 AmountAndDirection44

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1261
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1262
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1262
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1262

36.1.3.13.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 "ActiveOrHistoricCurrency", C13 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1850

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.

36.1.3.13.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 1866

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.3.13.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Impacted by: C2 "ActiveOrHistoricCurrency", C13 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1850

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.

36.1.3.13.4 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see "[ForeignExchangeTerms23](#)" on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1460
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1461
	ExchangeRate <XchgRate>	[1..1]	Rate		1461
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C10	1461

36.1.3.14 AmountAndDirection6

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

36.1.3.14.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: [C2 "ActiveOrHistoricCurrency"](#), [C13 "CurrencyAmount"](#)

Datatype: ["ActiveOrHistoricCurrencyAndAmount"](#) on page 1850

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.

36.1.3.14.2 Sign <Sgn>

Presence: [1..1]

Definition: Indicates that the amount value is positive or negative.

Datatype: One of the following values must be used (see "[PlusOrMinusIndicator](#)" on page 1993):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

36.1.3.15 AmountAndDirection5

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1264
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1264

36.1.3.15.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that is debited or credited.

Impacted by: C1 "ActiveCurrency", C10 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 1849

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.

36.1.3.15.2 CreditDebit <CdtDbt>

Presence: [0..1]

Definition: Indicates if the amount is a debited or a credited.

Datatype: "CreditDebitCode" on page 1866

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

36.1.4 Balance

36.1.4.1 BalanceAmounts3

Definition: Amounts linked to a securities balance, for example, holding value.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1265
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1265
	BookValue <BookVal>	[0..1]	±		1265
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1266
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1266

Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

36.1.4.1.1 HoldingValue <HldgVal>

Presence: [0..1]

Definition: Value of an individual financial instrument holding within a safekeeping account.

HoldingValue <HldgVal> contains the following elements (see "[AmountAndDirection6](#)" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

36.1.4.1.2 PreviousHoldingValue <PrvsHldgVal>

Presence: [0..1]

Definition: Previous value of an individual financial instrument holding within a safekeeping account.

PreviousHoldingValue <PrvsHldgVal> contains the following elements (see "[AmountAndDirection6](#)" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

36.1.4.1.3 BookValue <BookVal>

Presence: [0..1]

Definition: Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.

BookValue <BookVal> contains the following elements (see "[AmountAndDirection6](#)" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

36.1.4.1.4 EligibleCollateralValue <ElgblCollVal>

Presence: [0..1]

Definition: Value of the position eligible for collateral purposes.

EligibleCollateralValue <ElgblCollVal> contains the following elements (see "[AmountAndDirection6](#)" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

36.1.4.1.5 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Interest amount that has accrued in between coupon payment periods.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "[AmountAndDirection6](#)" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

36.1.4.2 SubBalanceInformation18

Definition: Net position of a segregated holding of a single security within the overall position held in the securities account, for example, sub-balance per status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1267
	Quantity <Qty>	[1..1]	±		1267
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1267
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1267
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C18, C32	1268

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.

36.1.4.2.1 SubBalanceType <SubBalTp>

Presence: [1..1]

Definition: Reason for the sub-balance.

SubBalanceType <SubBalTp> contains one of the following elements (see "[SubBalanceType11Choice](#)" on page 1271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1271
Or}	Proprietary <Prtry>	[1..1]	±		1273

36.1.4.2.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains the following elements (see "[Balance9](#)" on page 1277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1277
	Quantity <Qty>	[1..1]	±		1278

36.1.4.2.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional subbalance information.

Datatype: "[Max140Text](#)" on page 1996

36.1.4.2.4 QuantityBreakdown <QtyBrkdown>

Presence: [0..*]

Definition: Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

QuantityBreakdown <QtyBrkdown> contains the following elements (see "[QuantityBreakdown54](#)" on page 1572 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1572
	LotQuantity <LotQty>	[0..1]	±		1573
	LotDateTime <LotDtTm>	[0..1]	±		1573
	LotPrice <LotPric>	[0..1]	±		1573
	TypeOfPrice <TpOfPric>	[0..1]	±		1573

36.1.4.2.5 AdditionalBalanceBreakdownDetails <AddtlBalBrkdownDtls>

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 <AddtlBalBrkdownDtls> contains the following elements (see "[AdditionalBalanceInformation18](#)" on page 1268 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1269
	Quantity <Qty>	[1..1]	±		1269
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1269
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1270

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.

36.1.4.3 AdditionalBalanceInformation18

Definition: Subbalances providing additional information on a specific position but that is not to be accounted for in the building of the aggregate balance, for example, registered.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1269
	Quantity <Qty>	[1..1]	±		1269
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1269
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1270

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.

36.1.4.3.1 SubBalanceType <SubBalTp>

Presence: [1..1]

Definition: Reason for the sub-balance.

SubBalanceType <SubBalTp> contains one of the following elements (see "[SubBalanceType12Choice](#)" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1270
Or}	Proprietary <Prtry>	[1..1]	±		1271

36.1.4.3.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains the following elements (see "[Balance9](#)" on page 1277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1277
	Quantity <Qty>	[1..1]	±		1278

36.1.4.3.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional sub-balance information.

Datatype: "[Max140Text](#)" on page 1996

36.1.4.3.4 QuantityBreakdown <QtyBrkdwn>*Presence:* [0..*]*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown54](#)" on page 1572 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1572
	LotQuantity <LotQty>	[0..1]	±		1573
	LotDateTime <LotDtTm>	[0..1]	±		1573
	LotPrice <LotPric>	[0..1]	±		1573
	TypeOfPrice <TpOfPric>	[0..1]	±		1573

36.1.4.4 SubBalanceType12Choice*Definition:* Choice of format for the sub-balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1270
Or}	Proprietary <Prtry>	[1..1]	±		1271

36.1.4.4.1 Code <Cd>*Presence:* [1..1]*Definition:* Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.*Datatype:* "[SecuritiesBalanceType7Code](#)" on page 1947

CodeName	Name	Definition
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
OTHR	Unclassified	Other. See Narrative.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.

CodeName	Name	Definition
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.

36.1.4.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.4.5 SubBalanceType11Choice

Definition: Choice of format for the sub-balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1271
Or}	Proprietary <Prtry>	[1..1]	±		1273

36.1.4.5.1 Code <Cd>

Presence: [1..1]

Definition: Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

Datatype: "[SecuritiesBalanceType12Code](#)" on page 1945

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.

CodeName	Name	Definition
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
BODE	PendingBorrowedDelivery	Balance of financial instruments that are pending delivery in relation to a borrow transaction.
BORE	PendingBorrowedReceipt	Balance of financial instruments that are pending receipt in relation to a borrow transaction.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
LOAN	OnLoan	Loan for consumption.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.
LORE	PendingOnLoanReceipt	Balance of financial instruments that are pending receipt in relation to a lending transaction.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PEND	PendingDelivery	Processing has not been completed.
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.

CodeName	Name	Definition
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
WDOC	WaitingDocumentation	Financial instrument is unavailable due to missing or incomplete documentation pertaining to the account, or due to a missing or incomplete order.
BTRA	BeingTransferred	Financial instrument is unavailable as a result of a transfer order, pending movement in the shareholders' register.

36.1.4.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.4.6 BalanceAmounts2

Definition: Amounts linked to a securities balance, for example, holding value.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1273
	BookValue <BookVal>	[0..1]	±		1274
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1274

36.1.4.6.1 HoldingValue <HldgVal>

Presence: [1..1]

Definition: Value of an individual financial instrument holding within a safekeeping account.

HoldingValue <HldgVal> contains the following elements (see "[AmountAndDirection6](#)" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

36.1.4.6.2 BookValue <BookVal>

Presence: [0..1]

Definition: Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.

BookValue <BookVal> contains the following elements (see "[AmountAndDirection6](#)" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

36.1.4.6.3 UnrealisedGainLoss <UrlsdGnLoss>

Presence: [0..1]

Definition: Difference between holding value and the book value.

UnrealisedGainLoss <UrlsdGnLoss> contains the following elements (see "[AmountAndDirection6](#)" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

36.1.4.7 BalanceAmounts1

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1275
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1275
	BookValue <BookVal>	[0..1]	±		1275
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1275
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1276

36.1.4.7.1 HoldingValue <HldgVal>*Presence:* [1..1]*Definition:* Value of an individual financial instrument holding within a safekeeping account.**HoldingValue <HldgVal>** contains the following elements (see "[AmountAndDirection6](#)" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

36.1.4.7.2 PreviousHoldingValue <PrvsHldgVal>*Presence:* [0..1]*Definition:* Previous value of an individual financial instrument holding within a safekeeping account.**PreviousHoldingValue <PrvsHldgVal>** contains the following elements (see "[AmountAndDirection6](#)" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

36.1.4.7.3 BookValue <BookVal>*Presence:* [0..1]*Definition:* Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.**BookValue <BookVal>** contains the following elements (see "[AmountAndDirection6](#)" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

36.1.4.7.4 UnrealisedGainLoss <UrIsdGnLoss>*Presence:* [0..1]*Definition:* Difference between holding value and the book value.**UnrealisedGainLoss <UrIsdGnLoss>** contains the following elements (see "[AmountAndDirection6](#)" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

36.1.4.7.5 AccruedInterestAmount <AcrdIntrstAmt>*Presence:* [0..1]*Definition:* Interest amount that has accrued in between coupon payment periods.**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "AmountAndDirection6" on page 1263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1263
	Sign <Sgn>	[1..1]	Indicator		1263

36.1.4.8 Balance6*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1276
	Quantity <Qty>	[1..1]	±		1276

36.1.4.8.1 ShortLongIndicator <ShrtLngInd>*Presence:* [1..1]*Definition:* Indication that the position is short or long.*Datatype:* "ShortLong1Code" on page 1976

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.

36.1.4.8.2 Quantity <Qty>*Presence:* [1..1]*Definition:* Total quantity of financial instruments of the balance.**Quantity <Qty>** contains one of the following elements (see "BalanceQuantity9Choice" on page 1279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

36.1.4.9 Balance7

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1277
	Quantity <Qty>	[1..1]	±		1277

36.1.4.9.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Indication that the position is short or long.

Datatype: "ShortLong1Code" on page 1976

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.

36.1.4.9.2 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see "BalanceQuantity9Choice" on page 1279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

36.1.4.10 Balance9

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1277
	Quantity <Qty>	[1..1]	±		1278

36.1.4.10.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Indication that the position is short or long.

Datatype: "ShortLong1Code" on page 1976

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.

36.1.4.10.2 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see "SubBalanceQuantity6Choice" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1287
Or	Proprietary <Prtry>	[1..1]	±		1288
Or}	QuantityAndAvailability <QtyAndAvlby>	[1..1]			1288
	Quantity <Qty>	[1..1]	±		1288
	AvailabilityIndicator <AvlbyInd>	[1..1]	Indicator		1289

36.1.4.11 Balance8

Definition: Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1278
	Quantity <Qty>	[1..1]	±		1278

36.1.4.11.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Indication that the position is short or long.

Datatype: "ShortLong1Code" on page 1976

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.

36.1.4.11.2 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see "[BalanceQuantity8Choice](#)" on page 1422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1422
Or}	Proprietary <Prtry>	[1..1]	±		1422

36.1.4.12 BalanceQuantity9Choice

Definition: Choice between quantity formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1279
Or}	Proprietary <Prtry>	[1..1]	±		1279

36.1.4.12.1 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see "[Quantity6Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

36.1.4.12.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification56](#)" on page 1368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1368
	Issuer <Issr>	[1..1]	Text		1368
	SchemeName <SchmeNm>	[0..1]	Text		1368
	Balance <Bal>	[1..1]	Quantity		1368

36.1.4.13 ClosingBalance3

Definition: Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1280
	ClosingBalance <ClsdBal>	[1..1]	±		1280

Constraints

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

36.1.4.13.1 ShortLongIndicator <ShrtLngInd>

Presence: [1..1]

Definition: Indication that the position is short or long.

Datatype: "ShortLong1Code" on page 1976

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.

36.1.4.13.2 ClosingBalance <ClsdBal>

Presence: [1..1]

Definition: Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

ClosingBalance <ClsdBal> contains one of the following elements (see "ClosingBalance4Choice" on page 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Final <Fnl>	[1..1]	±		1282
Or}	Intermediary <Intrmy>	[1..1]	±		1282

36.1.4.14 OpeningBalance3

Definition: Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1281
	OpeningBalance <OpngBal>	[1..1]	±		1281

Constraints

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

36.1.4.14.1 ShortLongIndicator <ShrtLngInd>

Presence: [1..1]

Definition: Indication that the position is short or long.

Datatype: "ShortLong1Code" on page 1976

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.

36.1.4.14.2 OpeningBalance <OpngBal>

Presence: [1..1]

Definition: Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

OpeningBalance <OpngBal> contains one of the following elements (see "[OpeningBalance4Choice](#)" on page 1283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	First <Frst>	[1..1]	±		1283
Or}	Intermediary <Intrmy>	[1..1]	±		1283

36.1.4.15 SecuritiesSubBalanceTypeAndQuantityBreakdown3

Definition: Quantity breakdown information for a specific securities balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1281
	QuantityBreakdown <QtyBrkdn>	[0..*]	±		1282

36.1.4.15.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

Type <Tp> contains one of the following elements (see "[SecuritiesBalanceType6Choice](#)" on page 1283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1284
Or}	Proprietary <Prtry>	[1..1]	±		1285

36.1.4.15.2 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown32](#)" on page 1557 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1558
	LotQuantity <LotQty>	[0..1]	±		1558
	SecuritiesSubBalanceType <ScitiesSubBalTp>	[0..1]	±		1558

36.1.4.16 ClosingBalance4Choice

Definition: Choice of closing balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Final <Fnl>	[1..1]	±		1282
Or}	Intermediary <Intrmy>	[1..1]	±		1282

36.1.4.16.1 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 "[BalanceQuantity8Choice](#)" on page 1422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1422
Or}	Proprietary <Prtry>	[1..1]	±		1422

36.1.4.16.2 Intermediary <Intrmy>

Presence: [1..1]

Definition: Closing balance of this page only. This balance must be the intermediary opening balance of the next page of the same statement.

Intermediary <Intrmy> contains one of the following elements (see "[BalanceQuantity8Choice](#)" on page 1422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1422
Or}	Proprietary <Prtry>	[1..1]	±		1422

36.1.4.17 OpeningBalance4Choice

Definition: Choice of opening balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	First <Frst>	[1..1]	±		1283
Or}	Intermediary <Intrmy>	[1..1]	±		1283

36.1.4.17.1 First <Frst>

Presence: [1..1]

Definition: Opening balance for the statement period. It always equals the closing balance of the previous statement.

First <Frst> contains one of the following elements (see "[BalanceQuantity8Choice](#)" on page 1422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1422
Or}	Proprietary <Prtry>	[1..1]	±		1422

36.1.4.17.2 Intermediary <Intrmy>

Presence: [1..1]

Definition: Opening balance of this page only. This balance must be the intermediary closing balance of the previous page of the same statement.

Intermediary <Intrmy> contains one of the following elements (see "[BalanceQuantity8Choice](#)" on page 1422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1422
Or}	Proprietary <Prtry>	[1..1]	±		1422

36.1.4.18 SecuritiesBalanceType6Choice

Definition: Choice of format for the balance type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1284
Or}	Proprietary <Prtry>	[1..1]	±		1285

36.1.4.18.1 Code <Cd>

Presence: [1..1]

Definition: Sub-balance expressed as an ISO 20022 code.

Datatype: "SecuritiesBalanceType11Code" on page 1943

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
LOAN	OnLoan	Loan for consumption.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.

CodeName	Name	Definition
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.

36.1.4.18.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Sub-balance expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.4.19 SecuritiesBalanceType7Choice

Definition: Choice of format for the balance type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1286
Or}	Proprietary <Prtry>	[1..1]	±		1287

36.1.4.19.1 Code <Cd>

Presence: [1..1]

Definition: Sub-balance expressed as an ISO 20022 code.

Datatype: "SecuritiesBalanceType13Code" on page 1946

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.

CodeName	Name	Definition
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.

36.1.4.19.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Sub-balance expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.4.20 SubBalanceQuantity6Choice

Definition: Choice between formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1287
Or	Proprietary <Prtry>	[1..1]	±		1288
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1288
	Quantity <Qty>	[1..1]	±		1288
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1289

36.1.4.20.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

36.1.4.20.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification56](#)" on page 1368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1368
	Issuer <Issr>	[1..1]	Text		1368
	SchemeName <SchmeNm>	[0..1]	Text		1368
	Balance <Bal>	[1..1]	Quantity		1368

36.1.4.20.3 QuantityAndAvailability <QtyAndAvlbt>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance and whether the balance is available.

QuantityAndAvailability <QtyAndAvlbt> contains the following **QuantityAndAvailability1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	±		1288
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1289

36.1.4.20.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

36.1.4.20.3.2 AvailabilityIndicator <AvlbyInd>*Presence:* [1..1]*Definition:* Indicates whether the quantity of securities on the sub-balance is available.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.4.21 SubBalanceInformation14*Definition:* Net position of a segregated holding of a single security within the overall position held in the securities account, for example sub-balance per status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1289
	Quantity <Qty>	[1..1]	±		1289
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1290
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls>	[0..*]	±	C16, C30	1290

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.

36.1.4.21.1 SubBalanceType <SubBalTp>*Presence:* [1..1]*Definition:* Reason for the sub-balance.**SubBalanceType <SubBalTp>** contains one of the following elements (see "SubBalanceType11Choice" on page 1271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1271
Or}	Proprietary <Prtry>	[1..1]	±		1273

36.1.4.21.2 Quantity <Qty>*Presence:* [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains one of the following elements (see "[SubBalanceQuantity6Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1287
Or	Proprietary <Prtry>	[1..1]	±		1288
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1288
	Quantity <Qty>	[1..1]	±		1288
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1289

36.1.4.21.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional subbalance information.

Datatype: "[Max140Text](#)" on page 1996

36.1.4.21.4 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 "[AdditionalBalanceInformation14](#)" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1291
	Quantity <Qty>	[1..1]	±		1291
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1292

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.

36.1.4.22 AdditionalBalanceInformation14

Definition: Sub-balances providing additional information on a specific position but that is not to be accounted for in the building of the aggregate balance, for example, registered.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1291
	Quantity <Qty>	[1..1]	±		1291
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1292

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.

36.1.4.22.1 SubBalanceType <SubBalTp>

Presence: [1..1]

Definition: Reason for the sub-balance.

SubBalanceType <SubBalTp> contains one of the following elements (see "SubBalanceType12Choice" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1270
Or}	Proprietary <Prtry>	[1..1]	±		1271

36.1.4.22.2 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities in the sub-balance.

Quantity <Qty> contains one of the following elements (see "[SubBalanceQuantity6Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1287
Or	Proprietary <Prtry>	[1..1]	±		1288
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1288
	Quantity <Qty>	[1..1]	±		1288
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1289

36.1.4.22.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

Presence: [0..1]

Definition: Provides additional subbalance information.

Datatype: "[Max140Text](#)" on page 1996

36.1.5 Cash

36.1.5.1 CashSettlementSystem4Choice

Definition: Choice of format for the cash settlement system.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

36.1.5.1.1 Code <Cd>

Presence: [1..1]

Definition: Cash settlement system expressed as an ISO 20022 code.

Datatype: "[CashSettlementSystem2Code](#)" on page 1858

CodeName	Name	Definition
GROS	GrossSettlementSystem	Settle money through gross settlement system.
NETS	NetSettlementSystem	Settle money through net settlement system.

36.1.5.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Cash settlement system expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.6 Clearing System Member Identification

36.1.6.1 PlaceOfClearingIdentification2

Definition: Identification of infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1293
	LEI <LEI>	[0..1]	IdentifierSet		1293

36.1.6.1.1 Identification <Id>

Presence: [0..1]

Definition: Unique identification of the place of clearing.

Impacted by: [C7 "AnyBIC"](#)

Datatype: "[AnyBICDec2014Identifier](#)" on page 1991

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.

36.1.6.1.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a place of clearing.

Datatype: "[LEIIdentifier](#)" on page 1993

36.1.7 Date Period

36.1.7.1 Period7Choice

Definition: Choice between date and date-time for the specification of a period.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		1294
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1294

36.1.7.1.1 FromDateTimeToDateTime <FrDtTmToDtTm>

Presence: [1..1]

Definition: Time span defined by a start date and time, and an end date and time.

FromDateTimeToDateTime <FrDtTmToDtTm> contains the following elements (see ["DateTimePeriod1"](#) on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		1301
	ToDateTime <ToDtTm>	[1..1]	DateTime		1301

36.1.7.1.2 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 1294 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		1294
	ToDate <ToDt>	[1..1]	Date		1295

36.1.8 Date Time

36.1.8.1 Period2

Definition: Time span defined by a start date and time, and an end date and time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		1294
	ToDate <ToDt>	[1..1]	Date		1295

36.1.8.1.1 FromDate <FrDt>

Presence: [1..1]

Definition: Date and time at which the range starts.

Datatype: ["ISODate"](#) on page 1990

36.1.8.1.2 ToDate <ToDt>*Presence:* [1..1]*Definition:* Date and time at which the range ends.*Datatype:* "ISODate" on page 1990**36.1.8.2 DateAndDateTime2Choice***Definition:* Choice between a date or a date and time format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.8.2.1 Date <Dt>*Presence:* [1..1]*Definition:* Specified date.*Datatype:* "ISODate" on page 1990**36.1.8.2.2 DateTime <DtTm>***Presence:* [1..1]*Definition:* Specified date and time.*Datatype:* "ISODateTime" on page 1991**36.1.8.3 SettlementDate19Choice***Definition:* Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1295
Or}	DateCode <DtCd>	[1..1]	±		1296

36.1.8.3.1 Date <Dt>*Presence:* [1..1]*Definition:* Date in ISO format.**Date <Dt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.8.3.2 DateCode <DtCd>*Presence:* [1..1]*Definition:* Date and time at which the securities are to be delivered or received.**DateCode <DtCd>** contains one of the following elements (see "[SettlementDateCode8Choice](#)" on page 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

36.1.8.4 TerminationDate6Choice*Definition:* Choice of format for the termination date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1296
Or}	Code <Cd>	[1..1]			1296
{Or	Code <Cd>	[1..1]	CodeSet		1297
Or}	Proprietary <Prtry>	[1..1]	±		1297

36.1.8.4.1 Date <Dt>*Presence:* [1..1]*Definition:* Date in ISO format.**Date <Dt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.8.4.2 Code <Cd>*Presence:* [1..1]*Definition:* Closing date/time or maturity date/time of the transaction expressed as an ISO 20022 code.**Code <Cd>** contains one of the following **DateCode18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1297
Or}	Proprietary <Prtry>	[1..1]	±		1297

36.1.8.4.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Date expressed as an ISO 20022 code.*Datatype:* "DateType5Code" on page 1867

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

36.1.8.4.2.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.8.5 SettlementDate18Choice*Definition:* Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1297
Or}	DateCode <DtCd>	[1..1]	±		1297

36.1.8.5.1 Date <Dt>*Presence:* [1..1]*Definition:* Date in ISO format.

Date <Dt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.8.5.2 DateCode <DtCd>*Presence:* [1..1]*Definition:* Date and time at which the securities are to be delivered or received.

DateCode <DtCd> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.8.6 SettlementDate17Choice

Definition: Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1298
Or}	DateCode <DtCd>	[1..1]	±		1298

36.1.8.6.1 Date <Dt>

Presence: [1..1]

Definition: Date in ISO format.

Date <Dt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.8.6.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date and time at which the securities are to be delivered or received.

DateCode <DtCd> contains one of the following elements (see "[SettlementDateCode7Choice](#)" on page 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

36.1.8.7 TradeDate8Choice

Definition: Choice of format for the trade date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1299
Or}	DateCode <DtCd>	[1..1]			1299
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

36.1.8.7.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as an ISO date.

Date <Dt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.8.7.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date expressed as a code.

DateCode <DtCd> contains one of the following **TradeDateCode3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1299
Or}	Proprietary <Prtry>	[1..1]	±		1299

36.1.8.7.2.1 Code <Cd>

Presence: [1..1]

Definition: Trade date expressed as an ISO 20022 code.

Datatype: "[DateType3Code](#)" on page 1866

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

36.1.8.7.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.8.8 SettlementDateCode8Choice

Definition: Choice of format for the settlement date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1300
Or}	Proprietary <Prtry>	[1..1]	±		1300

36.1.8.8.1 Code <Cd>

Presence: [1..1]

Definition: Settlement date expressed as an ISO 20022 code.

Datatype: "[DateType4Code](#)" on page 1866

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.

36.1.8.8.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.8.9 SettlementDateCode7Choice

Definition: Choice of format for the settlement date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1301
Or}	Proprietary <Prtry>	[1..1]	±		1301

36.1.8.9.1 Code <Cd>

Presence: [1..1]

Definition: Settlement date expressed as an ISO 20022 code.

Datatype: "SettlementDate4Code" on page 1966

CodeName	Name	Definition
WISS	WhenIssued	Settlement is to be done when the security is issued.

36.1.8.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement date expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.9 Date Time Period

36.1.9.1 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		1301
	ToDateTime <ToDtTm>	[1..1]	DateTime		1301

36.1.9.1.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the period starts.

Datatype: "ISODatetime" on page 1991

36.1.9.1.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the period ends.

Datatype: "ISODateTime" on page 1991

36.1.9.2 DateAndPeriod3Choice

Definition: Choice between a date and period.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	StatementDate <StmntDt>	[1..1]	±		1302
Or}	StatementPeriod <StmntPrd>	[1..1]	±		1302

36.1.9.2.1 StatementDate <StmntDt>

Presence: [1..1]

Definition: Date of the statement.

StatementDate <StmntDt> contains one of the following elements (see "DateAndDateTime2Choice" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.9.2.2 StatementPeriod <StmntPrd>

Presence: [1..1]

Definition: Period for the statement.

StatementPeriod <StmntPrd> contains one of the following elements (see "Period7Choice" on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		1294
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1294

36.1.10 Document

36.1.10.1 DocumentNumber5Choice

Definition: Choice between a short document number, a long document number or a proprietary document number.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1303
Or	LongNumber <LngNb>	[1..1]	Text		1303
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1303

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.

36.1.10.1.1 ShortNumber <ShrtNb>

Presence: [1..1]

Definition: Message type number of the document referenced.

Datatype: "Exact3NumericText" on page 1995

36.1.10.1.2 LongNumber <LngNb>

Presence: [1..1]

Definition: MX Message identifier of the referenced document.

Datatype: "ISO20022MessageIdentificationText" on page 1995

36.1.10.1.3 ProprietaryNumber <PrtryNb>

Presence: [1..1]

Definition: Proprietary document identification.

ProprietaryNumber <PrtryNb> contains the following elements (see "GenericIdentification36" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1368

36.1.10.2 DocumentNumber13

Definition: Identification of a document.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C4	1303

36.1.10.2.1 Number <Nb>

Presence: [1..1]

Definition: Number used to identify a message or document.

Impacted by: C4 "ShortLongNumberRule"

Number <Nb> contains one of the following elements (see ["DocumentNumber5Choice"](#) on page 1302 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1303
Or	LongNumber <LngNb>	[1..1]	Text		1303
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1303

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.

36.1.11 Financial Institution Identification

36.1.11.1 ClearingSystemMemberIdentification2

Definition: Unique identification, as assigned by a clearing system, to unambiguously identify a member of the clearing system.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		1304
	MemberIdentification <Mmbld>	[1..1]	Text		1304

36.1.11.1.1 ClearingSystemIdentification <ClrSysId>

Presence: [0..1]

Definition: Specification of a pre-agreed offering between clearing agents or the channel through which the payment instruction is processed.

ClearingSystemIdentification <ClrSysId> contains one of the following elements (see ["ClearingSystemIdentification2Choice"](#) on page 1838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1838
Or}	Proprietary <Prtry>	[1..1]	Text		1838

36.1.11.1.2 MemberIdentification <Mmbld>

Presence: [1..1]

Definition: Identification of a member of a clearing system.

Datatype: ["Max35Text"](#) on page 1997

36.1.11.2 FinancialInstitutionIdentification18

Definition: Specifies the details to identify a financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BICFI <BICFI>	[0..1]	IdentifierSet	C2	1305
	ClearingSystemMemberIdentification <ClrSysMmbld>	[0..1]	±		1305
	LEI <LEI>	[0..1]	IdentifierSet		1305
	Name <Nm>	[0..1]	Text		1305
	PostalAddress <PstlAdr>	[0..1]	±		1306
	Other <Othr>	[0..1]	±		1306

36.1.11.2.1 BICFI <BICFI>

Presence: [0..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: C2 "BICFI"

Datatype: "BICFIDec2014Identifier" on page 1991

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.

36.1.11.2.2 ClearingSystemMemberIdentification <ClrSysMmbld>

Presence: [0..1]

Definition: Information used to identify a member within a clearing system.

ClearingSystemMemberIdentification <ClrSysMmbld> contains the following elements (see "ClearingSystemMemberIdentification2" on page 1304 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		1304
	MemberIdentification <Mmbld>	[1..1]	Text		1304

36.1.11.2.3 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identifier of the financial institution.

Datatype: "LEIIdentifier" on page 1993

36.1.11.2.4 Name <Nm>

Presence: [0..1]

Definition: Name by which an agent is known and which is usually used to identify that agent.

Datatype: "Max140Text" on page 1996

36.1.11.2.5 PostalAddress <PstlAdr>*Presence:* [0..1]*Definition:* Information that locates and identifies a specific address, as defined by postal services.**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress24" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			1541
{Or	Code <Cd>	[1..1]	CodeSet		1541
Or}	Proprietary <Prtry>	[1..1]	±		1542
	Department <Dept>	[0..1]	Text		1542
	SubDepartment <SubDept>	[0..1]	Text		1542
	StreetName <StrtNm>	[0..1]	Text		1542
	BuildingNumber <BldgNb>	[0..1]	Text		1542
	BuildingName <BldgNm>	[0..1]	Text		1543
	Floor <Flr>	[0..1]	Text		1543
	PostBox <PstBx>	[0..1]	Text		1543
	Room <Room>	[0..1]	Text		1543
	PostCode <PstCd>	[0..1]	Text		1543
	TownName <TwnNm>	[0..1]	Text		1543
	TownLocationName <TwnLctnNm>	[0..1]	Text		1543
	DistrictName <DstrctNm>	[0..1]	Text		1543
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1544
	Country <Ctry>	[0..1]	CodeSet	C12	1544
	AddressLine <AdrLine>	[0..7]	Text		1544

36.1.11.2.6 Other <Othr>*Presence:* [0..1]*Definition:* Unique identification of an agent, as assigned by an institution, using an identification scheme.

Other <Othr> contains the following elements (see "[GenericFinancialIdentification1](#)" on page 1309 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1309
	SchemeName <SchmeNm>	[0..1]			1310
{Or	Code <Cd>	[1..1]	CodeSet		1310
Or}	Proprietary <Prtry>	[1..1]	Text		1310
	Issuer <Issr>	[0..1]	Text		1310

36.1.11.3 BranchData3

Definition: Information that locates and identifies a specific branch of a financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		1307
	LEI <LEI>	[0..1]	IdentifierSet		1307
	Name <Nm>	[0..1]	Text		1307
	PostalAddress <PstlAdr>	[0..1]	±		1307

36.1.11.3.1 Identification <Id>

Presence: [0..1]

Definition: Unique and unambiguous identification of a branch of a financial institution.

Datatype: "[Max35Text](#)" on page 1997

36.1.11.3.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification for the branch of the financial institution.

Datatype: "[LEIIdentifier](#)" on page 1993

36.1.11.3.3 Name <Nm>

Presence: [0..1]

Definition: Name by which an agent is known and which is usually used to identify that agent.

Datatype: "[Max140Text](#)" on page 1996

36.1.11.3.4 PostalAddress <PstlAdr>

Presence: [0..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

PostalAddress <PstIAdr> contains the following elements (see "PostalAddress24" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			1541
{Or	Code <Cd>	[1..1]	CodeSet		1541
Or}	Proprietary <Prtry>	[1..1]	±		1542
	Department <Dept>	[0..1]	Text		1542
	SubDepartment <SubDept>	[0..1]	Text		1542
	StreetName <StrtNm>	[0..1]	Text		1542
	BuildingNumber <BldgNb>	[0..1]	Text		1542
	BuildingName <BldgNm>	[0..1]	Text		1543
	Floor <Flr>	[0..1]	Text		1543
	PostBox <PstBx>	[0..1]	Text		1543
	Room <Room>	[0..1]	Text		1543
	PostCode <PstCd>	[0..1]	Text		1543
	TownName <TwnNm>	[0..1]	Text		1543
	TownLocationName <TwnLctnNm>	[0..1]	Text		1543
	DistrictName <DstrctNm>	[0..1]	Text		1543
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1544
	Country <Ctry>	[0..1]	CodeSet	C12	1544
	AddressLine <AdrLine>	[0..7]	Text		1544

36.1.11.4 BranchAndFinancialInstitutionIdentification6

Definition: Unique and unambiguous identification of a financial institution or a branch of a financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1308
	BranchIdentification <BrnchId>	[0..1]	±		1309

36.1.11.4.1 FinancialInstitutionIdentification <FinInstnId>

Presence: [1..1]

Definition: Unique and unambiguous identification of a financial institution, as assigned under an internationally recognised or proprietary identification scheme.

FinancialInstitutionIdentification <FinInstnId> contains the following elements (see "FinancialInstitutionIdentification18" on page 1304 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BICFI <BICFI>	[0..1]	IdentifierSet	C2	1305
	ClearingSystemMemberIdentification <ClrSysMmbld>	[0..1]	±		1305
	LEI <LEI>	[0..1]	IdentifierSet		1305
	Name <Nm>	[0..1]	Text		1305
	PostalAddress <PstlAdr>	[0..1]	±		1306
	Other <Othr>	[0..1]	±		1306

36.1.11.4.2 BranchIdentification <BrnchId>

Presence: [0..1]

Definition: Identifies a specific branch of a financial institution.

Usage: This component should be used in case the identification information in the financial institution component does not provide identification up to branch level.

BranchIdentification <BrnchId> contains the following elements (see "BranchData3" on page 1307 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		1307
	LEI <LEI>	[0..1]	IdentifierSet		1307
	Name <Nm>	[0..1]	Text		1307
	PostalAddress <PstlAdr>	[0..1]	±		1307

36.1.11.5 GenericFinancialIdentification1

Definition: Information related to an identification of a financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1309
	SchemeName <SchmeNm>	[0..1]			1310
{Or	Code <Cd>	[1..1]	CodeSet		1310
Or}	Proprietary <Prtry>	[1..1]	Text		1310
	Issuer <Issr>	[0..1]	Text		1310

36.1.11.5.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person.

Datatype: "Max35Text" on page 1997

36.1.11.5.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following **FinancialIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1310
Or}	Proprietary <Prtry>	[1..1]	Text		1310

36.1.11.5.2.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalFinancialInstitutionIdentification1Code" on page 1873

36.1.11.5.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1997

36.1.11.5.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 1997

36.1.12 Financial Instrument

36.1.12.1 BasicCollateralValuation1Details

Definition: Basic valuation details of a collateral position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1310
	HaircutSource <HrcutSrc>	[0..1]	±		1311

36.1.12.1.1 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 1994

36.1.12.1.2 HaircutSource <HrcutSrc>

Presence: [0..1]

Definition: Place where the valuation haircut was calculated.

HaircutSource <HrcutSrc> contains the following elements (see "PartyIdentification15" on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[0..1]	CodeSet	C12	1475
	Identification <Id>	[1..1]	Text		1475

36.1.12.2 FinancialInstrument72

Definition: Identifying features of a financial instrument that is a sub-set of an investment fund.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		1311
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1311
	ClassType <ClssTp>	[0..1]	Text		1312
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1312
	ClassificationType <ClssfctnTp>	[0..1]	±		1312

36.1.12.2.1 SupplementaryIdentification <SplmtryId>

Presence: [0..1]

Definition: Additional information about a financial instrument to help identify the instrument.

Datatype: "Max35Text" on page 1997

36.1.12.2.2 SecuritiesForm <SctiesForm>

Presence: [0..1]

Definition: Specifies the form, that is, ownership, of the security.

Datatype: "FormOfSecurity1Code" on page 1884

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.

36.1.12.2.3 ClassType <ClsTp>*Presence:* [0..1]

Definition: Features of units offered by a fund. for example, a unit may have a specific load structure, for example, front end or back end, an income policy, for example, pay out or accumulate, or a trailer policy, for example, with or without. Fund classes are typically denoted by a single character, for example, 'Class A', 'Class 2'.

Datatype: "Max35Text" on page 1997**36.1.12.2.4 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 1870

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.

36.1.12.2.5 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 "SecurityClassificationType2Choice" on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CFI <CFI>	[1..1]	IdentifierSet		1417
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1417

36.1.12.3 FinancialInstrumentAttributes92

Definition: Elements characterising a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1315
	DayCountBasis <DayCntBsis>	[0..1]	±		1315
	RegistrationForm <RegnForm>	[0..1]			1315
{Or	Code <Cd>	[1..1]	CodeSet		1315
Or}	Proprietary <Prtry>	[1..1]	±		1316
	PaymentFrequency <PmtFrqcy>	[0..1]			1316
{Or	Code <Cd>	[1..1]	CodeSet		1316
Or}	Proprietary <Prtry>	[1..1]	±		1316
	PaymentStatus <PmtSts>	[0..1]			1317
{Or	Code <Cd>	[1..1]	CodeSet		1317
Or}	Proprietary <Prtry>	[1..1]	±		1317
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1317
{Or	Code <Cd>	[1..1]	CodeSet		1318
Or}	Proprietary <Prtry>	[1..1]	±		1318
	ClassificationType <ClssfctnTp>	[0..1]	±		1318
	OptionStyle <OptnStyle>	[0..1]	±		1319
	OptionType <OptnTp>	[0..1]			1319
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1319
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1320
	CouponDate <CpnDt>	[0..1]	Date		1320
	ExpiryDate <XpryDt>	[0..1]	Date		1320
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1320
	MaturityDate <MtrtyDt>	[0..1]	Date		1320
	IssueDate <IssDt>	[0..1]	Date		1321
	NextCallableDate <NxtClblDt>	[0..1]	Date		1321
	PutableDate <PutblDt>	[0..1]	Date		1321
	DatedDate <DtdDt>	[0..1]	Date		1321
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1321
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1321
	CurrentFactor <CurFctr>	[0..1]	Rate		1321

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NextFactor <NxtFctr>	[0..1]	Rate		1321
	InterestRate <IntrstRate>	[0..1]	Rate		1322
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1322
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1322
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1322
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1322
{Or	Short <Shrt>	[1..1]	Text		1322
Or}	Long <Lng>	[1..1]	±		1322
	PoolNumber <PoolNb>	[0..1]	±		1323
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1323
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1323
	CallableIndicator <ClblInd>	[0..1]	Indicator		1323
	PutableIndicator <PutblInd>	[0..1]	Indicator		1324
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1324
	ExercisePrice <ExrcPric>	[0..1]	±		1324
	SubscriptionPrice <SbcptPric>	[0..1]	±		1324
	ConversionPrice <ConvsvPric>	[0..1]	±		1325
	StrikePrice <StrkPric>	[0..1]	±		1325
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1325
	ContractSize <CtrctSz>	[0..1]	±		1325
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1326
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1327

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.

36.1.12.3.1 PlaceOfListing <PlcOfListg>*Presence:* [0..1]*Definition:* Market(s) on which the security is listed.**PlaceOfListing <PlcOfListg>** contains one of the following elements (see "MarketIdentification3Choice" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1375
Or}	Description <Desc>	[1..1]	Text		1375

36.1.12.3.2 DayCountBasis <DayCntBsis>*Presence:* [0..1]*Definition:* Specifies the computation method of (accrued) interest of the security.**DayCountBasis <DayCntBsis>** contains one of the following elements (see "InterestComputationMethodFormat4Choice" on page 1463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1463
Or}	Proprietary <Prtry>	[1..1]	±		1466

36.1.12.3.3 RegistrationForm <RegnForm>*Presence:* [0..1]*Definition:* Specifies the form, this is, ownership, of the security.**RegistrationForm <RegnForm>** contains one of the following **FormOfSecurity6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1315
Or}	Proprietary <Prtry>	[1..1]	±		1316

36.1.12.3.3.1 Code <Cd>*Presence:* [1..1]*Definition:* Form of the security expressed as an ISO 20022 code.*Datatype:* "FormOfSecurity1Code" on page 1884

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.

36.1.12.3.3.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Form of the security expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.12.3.4 PaymentFrequency <PmtFrqcy>*Presence:* [0..1]*Definition:* Specifies the frequency of an interest payment.**PaymentFrequency <PmtFrqcy>** contains one of the following **Frequency23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1316
Or}	Proprietary <Prtry>	[1..1]	±		1316

36.1.12.3.4.1 Code <Cd>*Presence:* [1..1]*Definition:* Frequency expressed as an ISO 20022 code.*Datatype:* "[EventFrequency3Code](#)" on page 1870

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.

36.1.12.3.4.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.12.3.5 PaymentStatus <PmtSts>

Presence: [0..1]

Definition: Status of payment of a security at a particular time.

PaymentStatus <PmtSts> contains one of the following **SecuritiesPaymentStatus5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1317
Or}	Proprietary <Prtry>	[1..1]	±		1317

36.1.12.3.5.1 Code <Cd>

Presence: [1..1]

Definition: Securities payment status expressed as an ISO 20022 code.

Datatype: "[SecuritiesPaymentStatus1Code](#)" on page 1948

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NillPaid	Security is nill paid.
PART	PartiallyPaid	Security is partially paid.

36.1.12.3.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities payment status expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.12.3.6 VariableRateChangeFrequency <VarblRateChngFrqcy>

Presence: [0..1]

Definition: Specifies the frequency of change to the variable rate of an interest bearing instrument.

VariableRateChangeFrequency <VarblRateChngFrqcy> contains one of the following **Frequency23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1318
Or}	Proprietary <Prtry>	[1..1]	±		1318

36.1.12.3.6.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: "EventFrequency3Code" on page 1870

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.

36.1.12.3.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.12.3.7 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

ClassificationType <ClssfctnTp> contains one of the following elements (see "ClassificationType32Choice" on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1463
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1463

36.1.12.3.8 OptionStyle <OptnStyle>

Presence: [0..1]

Definition: Specifies how an option can be exercised (American, European, Bermudan).

OptionStyle <OptnStyle> contains one of the following elements (see "OptionStyle8Choice" on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1462
Or}	Proprietary <Prtry>	[1..1]	±		1462

36.1.12.3.9 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

OptionType <OptnTp> contains one of the following **OptionType6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1319
Or}	Proprietary <Prtry>	[1..1]	±		1319

36.1.12.3.9.1 Code <Cd>

Presence: [1..1]

Definition: Option type expressed as an ISO 20022 code.

Datatype: "OptionType1Code" on page 1893

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.

36.1.12.3.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Option type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.12.3.10 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: [C2 "ActiveOrHistoricCurrency"](#)

Datatype: ["ActiveOrHistoricCurrencyCode"](#) on page 1853

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.

36.1.12.3.11 CouponDate <CpnDt>

Presence: [0..1]

Definition: Next payment date of an interest bearing financial instrument.

Datatype: ["ISODate"](#) on page 1990

36.1.12.3.12 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which a privilege expires.

Datatype: ["ISODate"](#) on page 1990

36.1.12.3.13 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 1990

36.1.12.3.14 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: ["ISODate"](#) on page 1990

36.1.12.3.15 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date at which the security was made available.

Datatype: "ISODate" on page 1990

36.1.12.3.16 NextCallableDate <NxtClbIDt>

Presence: [0..1]

Definition: Next date at which the issuer has the right to pay the security prior to maturity.

Datatype: "ISODate" on page 1990

36.1.12.3.17 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 1990

36.1.12.3.18 DatedDate <DtdDt>

Presence: [0..1]

Definition: First date at which a security begins to accrue interest.

Datatype: "ISODate" on page 1990

36.1.12.3.19 FirstPaymentDate <FrstPmtDt>

Presence: [0..1]

Definition: Date at which the first interest payment is due to holders of the security.

Datatype: "ISODate" on page 1990

36.1.12.3.20 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 1994

36.1.12.3.21 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 1994

36.1.12.3.22 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 1994

36.1.12.3.23 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 1994

36.1.12.3.24 YieldToMaturityRate <YldToMtrtyRate>

Presence: [0..1]

Definition: Rate of return anticipated on a bond when held until maturity date.

Datatype: "PercentageRate" on page 1994

36.1.12.3.25 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 1994

36.1.12.3.26 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 1994

36.1.12.3.27 CouponAttachedNumber <CpnAttchdNb>

Presence: [0..1]

Definition: Number of the coupon attached to the physical security.

CouponAttachedNumber <CpnAttchdNb> contains one of the following **Number22Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1322
Or}	Long <Lng>	[1..1]	±		1322

36.1.12.3.27.1 Short <Shrt>

Presence: [1..1]

Definition: Number of maximum 3 numeric text.

Datatype: "Exact3NumericText" on page 1995

36.1.12.3.27.2 Long <Lng>

Presence: [1..1]

Definition: Number of maximum 35 text, with the possibility to provide an issuer for the number identification.

Long <Lng> contains the following elements (see "[GenericIdentification1](#)" on page 1353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1353
	SchemeName <SchmeNm>	[0..1]	Text		1353
	Issuer <Issr>	[0..1]	Text		1353

36.1.12.3.28 PoolNumber <PoolNb>

Presence: [0..1]

Definition: Number identifying a group of underlying assets assigned by the issuer of a factored security.

PoolNumber <PoolNb> contains the following elements (see "[GenericIdentification37](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Issuer <Issr>	[0..1]	Text		1369

36.1.12.3.29 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown31](#)" on page 1577 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1577
	LotQuantity <LotQty>	[0..1]	±		1577

36.1.12.3.30 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.3.31 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.3.32 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.3.33 MarketOrIndicativePrice <MktOrIndctvPric>

Presence: [0..1]

Definition: Value of the price, for example, as a currency and value per unit or as a percentage.

MarketOrIndicativePrice <MktOrIndctvPric> contains one of the following elements (see ["PriceType4Choice"](#) on page 1554 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1554
Or}	Indicative <Indctv>	[1..1]	±		1554

36.1.12.3.34 ExercisePrice <ExrcPric>

Presence: [0..1]

Definition: Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.

ExercisePrice <ExrcPric> contains the following elements (see ["Price7"](#) on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1555
	Value <Val>	[1..1]	±		1555

36.1.12.3.35 SubscriptionPrice <SbcptPric>

Presence: [0..1]

Definition: Pre-determined price at which the holder of a right is entitled to buy the underlying instrument.

SubscriptionPrice <SbcptPric> contains the following elements (see "Price7" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1555
	Value <Val>	[1..1]	±		1555

36.1.12.3.36 ConversionPrice <ConvsPric>

Presence: [0..1]

Definition: Price of one target security in the conversion.

ConversionPrice <ConvsPric> contains the following elements (see "Price7" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1555
	Value <Val>	[1..1]	±		1555

36.1.12.3.37 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Predetermined price at which the holder will have to buy or sell the underlying instrument.

StrikePrice <StrkPric> contains the following elements (see "Price7" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1555
	Value <Val>	[1..1]	±		1555

36.1.12.3.38 MinimumNominalQuantity <MinNmnlQty>

Presence: [0..1]

Definition: Minimum nominal quantity of financial instrument.

MinimumNominalQuantity <MinNmnlQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

36.1.12.3.39 ContractSize <CtrctSz>

Presence: [0..1]

Definition: Ratio or multiplying factor used to convert one contract into a quantity.

ContractSize <CtrctSz> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

36.1.12.3.40 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>

Presence: [0..*]

Definition: Identification of the underlying security.

Impacted by: C14 "DescriptionPresenceRule", C15 "DescriptionUsageRule", C20 "ISINGuideline", C21 "ISINPresenceRule", C22 "OtherIdentificationPresenceRule"

UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or /OtherIdentification[*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

36.1.12.3.41 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>

Presence: [0..1]

Definition: Provides additional information about the financial instrument in narrative form.

Datatype: "Max350Text" on page 1997

36.1.12.4 FinancialInstrumentAttributes91

Definition: Elements characterising a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1330
	DayCountBasis <DayCntBsis>	[0..1]	±		1330
	RegistrationForm <RegnForm>	[0..1]			1330
{Or	Code <Cd>	[1..1]	CodeSet		1330
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentFrequency <PmtFrqcy>	[0..1]			1331
{Or	Code <Cd>	[1..1]	CodeSet		1331
Or}	Proprietary <Prtry>	[1..1]	±		1331
	PaymentStatus <PmtSts>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1332
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1332
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333
	ClassificationType <ClssfctnTp>	[0..1]	±		1333
	OptionStyle <OptnStyle>	[0..1]	±		1334
	OptionType <OptnTp>	[0..1]			1334
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1335
	CouponDate <CpnDt>	[0..1]	Date		1335
	ExpiryDate <XpryDt>	[0..1]	Date		1335
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		1335
	MaturityDate <MtrtyDt>	[0..1]	Date		1335
	IssueDate <IssDt>	[0..1]	Date		1336
	NextCallableDate <NxtClblDt>	[0..1]	Date		1336
	PutableDate <PutblDt>	[0..1]	Date		1336
	DatedDate <DtdDt>	[0..1]	Date		1336
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1336
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1336
	CurrentFactor <CurFctr>	[0..1]	Rate		1336

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NextFactor <NxtFctr>	[0..1]	Rate		1336
	InterestRate <IntrstRate>	[0..1]	Rate		1337
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1337
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1337
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1337
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1337
{Or	Short <Shrt>	[1..1]	Text		1337
Or}	Long <Lng>	[1..1]	±		1337
	PoolNumber <PoolNb>	[0..1]	±		1338
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1338
	CallableIndicator <ClblInd>	[0..1]	Indicator		1338
	PutableIndicator <PutblInd>	[0..1]	Indicator		1338
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1339
	ExercisePrice <ExrcPric>	[0..1]	±		1339
	SubscriptionPrice <SbcptPric>	[0..1]	±		1339
	ConversionPrice <ConvsPric>	[0..1]	±		1339
	StrikePrice <StrkPric>	[0..1]	±		1340
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1340
	ContractSize <CtrctSz>	[0..1]	±		1340
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C14, C15, C20, C21, C22	1340
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1342

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.

36.1.12.4.1 PlaceOfListing <PlcOfListg>*Presence:* [0..1]*Definition:* Market(s) on which the security is listed.**PlaceOfListing <PlcOfListg>** contains one of the following elements (see "MarketIdentification3Choice" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1375
Or}	Description <Desc>	[1..1]	Text		1375

36.1.12.4.2 DayCountBasis <DayCntBsis>*Presence:* [0..1]*Definition:* Specifies the computation method of (accrued) interest of the security.**DayCountBasis <DayCntBsis>** contains one of the following elements (see "InterestComputationMethodFormat4Choice" on page 1463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1463
Or}	Proprietary <Prtry>	[1..1]	±		1466

36.1.12.4.3 RegistrationForm <RegnForm>*Presence:* [0..1]*Definition:* Specifies the form, this is, ownership, of the security.**RegistrationForm <RegnForm>** contains one of the following **FormOfSecurity6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1330
Or}	Proprietary <Prtry>	[1..1]	±		1331

36.1.12.4.3.1 Code <Cd>*Presence:* [1..1]*Definition:* Form of the security expressed as an ISO 20022 code.*Datatype:* "FormOfSecurity1Code" on page 1884

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.

36.1.12.4.3.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Form of the security expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.12.4.4 PaymentFrequency <PmtFrqcy>*Presence:* [0..1]*Definition:* Specifies the frequency of an interest payment.**PaymentFrequency <PmtFrqcy>** contains one of the following **Frequency23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1331
Or}	Proprietary <Prtry>	[1..1]	±		1331

36.1.12.4.4.1 Code <Cd>*Presence:* [1..1]*Definition:* Frequency expressed as an ISO 20022 code.*Datatype:* "[EventFrequency3Code](#)" on page 1870

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.

36.1.12.4.4.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.12.4.5 PaymentStatus <PmtSts>

Presence: [0..1]

Definition: Status of payment of a security at a particular time.

PaymentStatus <PmtSts> contains one of the following **SecuritiesPaymentStatus5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1332

36.1.12.4.5.1 Code <Cd>

Presence: [1..1]

Definition: Securities payment status expressed as an ISO 20022 code.

Datatype: "[SecuritiesPaymentStatus1Code](#)" on page 1948

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NillPaid	Security is nill paid.
PART	PartiallyPaid	Security is partially paid.

36.1.12.4.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities payment status expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.12.4.6 VariableRateChangeFrequency <VarblRateChngFrqcy>

Presence: [0..1]

Definition: Specifies the frequency of change to the variable rate of an interest bearing instrument.

VariableRateChangeFrequency <VarblRateChngFrqcy> contains one of the following **Frequency23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1333
Or}	Proprietary <Prtry>	[1..1]	±		1333

36.1.12.4.6.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: "EventFrequency3Code" on page 1870

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.

36.1.12.4.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.12.4.7 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

ClassificationType <ClssfctnTp> contains one of the following elements (see "ClassificationType32Choice" on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1463
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1463

36.1.12.4.8 OptionStyle <OptnStyle>

Presence: [0..1]

Definition: Specifies how an option can be exercised (American, European, Bermudan).

OptionStyle <OptnStyle> contains one of the following elements (see "OptionStyle8Choice" on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1462
Or}	Proprietary <Prtry>	[1..1]	±		1462

36.1.12.4.9 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

OptionType <OptnTp> contains one of the following **OptionType6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1334
Or}	Proprietary <Prtry>	[1..1]	±		1334

36.1.12.4.9.1 Code <Cd>

Presence: [1..1]

Definition: Option type expressed as an ISO 20022 code.

Datatype: "OptionType1Code" on page 1893

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.

36.1.12.4.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Option type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.12.4.10 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: [C2 "ActiveOrHistoricCurrency"](#)

Datatype: ["ActiveOrHistoricCurrencyCode"](#) on page 1853

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.

36.1.12.4.11 CouponDate <CpnDt>

Presence: [0..1]

Definition: Next payment date of an interest bearing financial instrument.

Datatype: ["ISODate"](#) on page 1990

36.1.12.4.12 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which a privilege expires.

Datatype: ["ISODate"](#) on page 1990

36.1.12.4.13 FloatingRateFixingDate <FltgRateFxdt>

Presence: [0..1]

Definition: Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

Datatype: ["ISODate"](#) on page 1990

36.1.12.4.14 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: ["ISODate"](#) on page 1990

36.1.12.4.15 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date at which the security was made available.

Datatype: "ISODate" on page 1990

36.1.12.4.16 NextCallableDate <NxtClbIDt>

Presence: [0..1]

Definition: Next date at which the issuer has the right to pay the security prior to maturity.

Datatype: "ISODate" on page 1990

36.1.12.4.17 PutableDate <PutbIDt>

Presence: [0..1]

Definition: Date at which the holder has the right to ask for redemption of the security prior to final maturity.

Datatype: "ISODate" on page 1990

36.1.12.4.18 DatedDate <DtdDt>

Presence: [0..1]

Definition: First date at which a security begins to accrue interest.

Datatype: "ISODate" on page 1990

36.1.12.4.19 FirstPaymentDate <FrstPmtDt>

Presence: [0..1]

Definition: Date at which the first interest payment is due to holders of the security.

Datatype: "ISODate" on page 1990

36.1.12.4.20 PreviousFactor <PrvsFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).

Datatype: "BaseOneRate" on page 1994

36.1.12.4.21 CurrentFactor <CurFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).

Datatype: "BaseOneRate" on page 1994

36.1.12.4.22 NextFactor <NxtFctr>

Presence: [0..1]

Definition: Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).

Datatype: "BaseOneRate" on page 1994

36.1.12.4.23 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

Datatype: "PercentageRate" on page 1994

36.1.12.4.24 YieldToMaturityRate <YldToMtrtyRate>

Presence: [0..1]

Definition: Rate of return anticipated on a bond when held until maturity date.

Datatype: "PercentageRate" on page 1994

36.1.12.4.25 NextInterestRate <NxtIntrstRate>

Presence: [0..1]

Definition: Interest rate applicable to the next interest payment period in relation to variable rate instruments.

Datatype: "PercentageRate" on page 1994

36.1.12.4.26 IndexRateBasis <IndxRateBsis>

Presence: [0..1]

Definition: Specifies the reference rate for fixed income instruments where the price of the instrument is indexed to the price of an underlying benchmark.

Datatype: "PercentageRate" on page 1994

36.1.12.4.27 CouponAttachedNumber <CpnAttchdNb>

Presence: [0..1]

Definition: Number of the coupon attached to the physical security.

CouponAttachedNumber <CpnAttchdNb> contains one of the following **Number22Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1337
Or}	Long <Lng>	[1..1]	±		1337

36.1.12.4.27.1 Short <Shrt>

Presence: [1..1]

Definition: Number of maximum 3 numeric text.

Datatype: "Exact3NumericText" on page 1995

36.1.12.4.27.2 Long <Lng>

Presence: [1..1]

Definition: Number of maximum 35 text, with the possibility to provide an issuer for the number identification.

Long <Lng> contains the following elements (see "[GenericIdentification1](#)" on page 1353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1353
	SchemeName <SchmeNm>	[0..1]	Text		1353
	Issuer <Issr>	[0..1]	Text		1353

36.1.12.4.28 PoolNumber <PoolNb>

Presence: [0..1]

Definition: Number identifying a group of underlying assets assigned by the issuer of a factored security.

PoolNumber <PoolNb> contains the following elements (see "[GenericIdentification37](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Issuer <Issr>	[0..1]	Text		1369

36.1.12.4.29 VariableRateIndicator <VarblRateInd>

Presence: [0..1]

Definition: Indicates whether the interest rate of an interest bearing instrument is reset periodically.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.4.30 CallableIndicator <ClblInd>

Presence: [0..1]

Definition: Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.4.31 PutableIndicator <PutblInd>

Presence: [0..1]

Definition: Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.4.32 MarketOrIndicativePrice <MktOrIndctvPric>

Presence: [0..1]

Definition: Value of the price, for example, as a currency and value per unit or as a percentage.

MarketOrIndicativePrice <MktOrIndctvPric> contains one of the following elements (see "PriceType4Choice" on page 1554 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1554
Or}	Indicative <Indctv>	[1..1]	±		1554

36.1.12.4.33 ExercisePrice <ExrcPric>

Presence: [0..1]

Definition: Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.

ExercisePrice <ExrcPric> contains the following elements (see "Price7" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1555
	Value <Val>	[1..1]	±		1555

36.1.12.4.34 SubscriptionPrice <SbcptPric>

Presence: [0..1]

Definition: Pre-determined price at which the holder of a right is entitled to buy the underlying instrument.

SubscriptionPrice <SbcptPric> contains the following elements (see "Price7" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1555
	Value <Val>	[1..1]	±		1555

36.1.12.4.35 ConversionPrice <ConvPric>

Presence: [0..1]

Definition: Price of one target security in the conversion.

ConversionPrice <ConvPric> contains the following elements (see ["Price7" on page 1555](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1555
	Value <Val>	[1..1]	±		1555

36.1.12.4.36 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Predetermined price at which the holder will have to buy or sell the underlying instrument.

StrikePrice <StrkPric> contains the following elements (see ["Price7" on page 1555](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1555
	Value <Val>	[1..1]	±		1555

36.1.12.4.37 MinimumNominalQuantity <MinNmnlQty>

Presence: [0..1]

Definition: Minimum nominal quantity of financial instrument.

MinimumNominalQuantity <MinNmnlQty> contains one of the following elements (see ["FinancialInstrumentQuantity1Choice" on page 1348](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

36.1.12.4.38 ContractSize <CtrctSz>

Presence: [0..1]

Definition: Ratio or multiplying factor used to convert one contract into a quantity.

ContractSize <CtrctSz> contains one of the following elements (see ["FinancialInstrumentQuantity1Choice" on page 1348](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

36.1.12.4.39 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>

Presence: [0..*]

Definition: Identification of the underlying security.

Impacted by: C14 "DescriptionPresenceRule", C15 "DescriptionUsageRule", C20 "ISINGuideline", C21 "ISINPresenceRule", C22 "OtherIdentificationPresenceRule"

UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId> contains the following elements (see "SecurityIdentification19" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

36.1.12.4.40 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>*Presence:* [0..1]*Definition:* Provides additional information about the financial instrument in narrative form.*Datatype:* "Max350Text" on page 1997**36.1.12.5 SecurityIdentification19***Definition:* Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1343
	OtherIdentification <OthrId>	[0..*]			1343
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343
	Description <Desc>	[0..1]	Text		1344

Constraints

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

On Condition

 /Description is absent

Following Must be True

 /ISIN Must be present

Or /OtherIdentification[*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

On Condition

 /ISIN is absent

Following Must be True

 /OtherIdentification[*] Must be present

Or /Description Must be present

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

On Condition

 /OtherIdentification[*] is absent

Following Must be True

/ISIN Must be present
Or /Description Must be present

36.1.12.5.1 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 1992

36.1.12.5.2 OtherIdentification <OthrId>

Presence: [0..*]

Definition: Identification of a security by proprietary or domestic identification scheme.

OtherIdentification <OthrId> contains the following **OtherIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1343
	Suffix <Sfx>	[0..1]	Text		1343
	Type <Tp>	[1..1]	±		1343

36.1.12.5.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: "Max35Text" on page 1997

36.1.12.5.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: "Max16Text" on page 1996

36.1.12.5.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see "IdentificationSource3Choice" on page 1368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1369
Or}	Proprietary <Prtry>	[1..1]	Text		1369

36.1.12.5.3 Description <Desc>*Presence:* [0..1]*Definition:* Textual description of a security instrument.*Datatype:* "Max140Text" on page 1996**36.1.12.6 FinancialInstrument21***Definition:* Security that is a sub-set of an investment fund, and is governed by the same investment fund policy, for example, dividend option or valuation currency.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1344
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1344
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1345
	ProductGroup <PdctGrp>	[0..1]	Text		1345
	UmbrellaName <UmbrllNm>	[0..1]	Text		1345
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1345
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1345
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1346
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1346
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C12	1346
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C12	1346

36.1.12.6.1 ClassType <ClsTp>*Presence:* [0..1]*Definition:* Features of units offered by a fund. For example, a unit may have a specific load structure, for example, front end or back end, an income policy, eg, pay out or accumulate, or a trailer policy, eg, with or without. Fund classes are typically denoted by a single character, for example, 'Class A', 'Class 2'.*Datatype:* "Max35Text" on page 1997**36.1.12.6.2 SecuritiesForm <SctiesForm>***Presence:* [0..1]*Definition:* Specifies the form, that is, ownership, of the security.*Datatype:* "FormOfSecurity1Code" on page 1884

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.

CodeName	Name	Definition
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

36.1.12.6.3 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 1870

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.

36.1.12.6.4 ProductGroup <PdctGrp>

Presence: [0..1]

Definition: Company specific description of a group of funds.

Datatype: "Max140Text" on page 1996

36.1.12.6.5 UmbrellaName <UmbrlINm>

Presence: [0..1]

Definition: Name of the umbrella fund in which financial instrument is contained.

Datatype: "Max35Text" on page 1997

36.1.12.6.6 BaseCurrency <BaseCcy>

Presence: [0..1]

Definition: Currency of the investment fund class.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 1852

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.

36.1.12.6.7 DenominationCurrency <DnmtnCcy>

Presence: [0..1]

Definition: Currency in which a security is issued or redenominated.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 1852

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.

36.1.12.6.8 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: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1853

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.

36.1.12.6.9 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.12.6.10 CountryOfDomicile <CtryOfDmcl>

Presence: [0..1]

Definition: Country where the fund has legal domicile as reflected in the ISIN classification.

Impacted by: C12 "Country"

Datatype: "CountryCode" on page 1866

Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

36.1.12.6.11 RegisteredDistributionCountry <RegdDstrbtnCtry>

Presence: [0..*]

Definition: Countries where the fund is registered for distribution.

Impacted by: C12 "Country"

Datatype: "CountryCode" on page 1866

Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

36.1.12.7 DerivativeBasicAttributes1

Definition: Details of the derivative contract not included in the general financial instrument attributes component.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C2, C13	1347
	InterestIncludedInPrice <IntrstInclInPric>	[0..1]	Indicator		1347

36.1.12.7.1 NotionalCurrencyAndAmount <NtnlCcyAndAmt>

Presence: [1..1]

Definition: Amount underlying a financial derivatives contract necessary for calculating payments or receipts.

Impacted by: C2 "ActiveOrHistoricCurrency", C13 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1850

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.

36.1.12.7.2 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.13 Financial Instrument Quantity

36.1.13.1 FinancialInstrumentQuantity1Choice

Definition: Choice between formats for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

36.1.13.1.1 Unit <Unit>

Presence: [1..1]

Definition: Quantity expressed as a number, for example, a number of shares.

Datatype: "DecimalNumber" on page 1993

36.1.13.1.2 FaceAmount <FaceAmt>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.

Datatype: "ImpliedCurrencyAndAmount" on page 1850

36.1.13.1.3 AmortisedValue <AmtsdVal>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

Datatype: "ImpliedCurrencyAndAmount" on page 1850

36.1.13.2 Quantity6Choice

Definition: Choice of format for the quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

36.1.13.2.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of financial instrument in units, original face amount or current face amount.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

36.1.13.2.2 OriginalAndCurrentFace <OrgnlAndCurFace>

Presence: [1..1]

Definition: Original and current value of an asset-back instrument.

OriginalAndCurrentFace <OrgnlAndCurFace> contains the following elements (see "[OriginalAndCurrentQuantities1](#)" on page 1581 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	Amount		1581
	AmortisedValue <AmtsdVal>	[1..1]	Amount		1581

36.1.14 Foreign Exchange

36.1.14.1 ForeignExchangeTerms34

Definition: Information needed to process a currency exchange or conversion.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1349
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1350
	ExchangeRate <XchgRate>	[1..1]	Rate		1350
	QuotationDate <QtnDt>	[0..1]	DateTime		1350
	QuotingInstitution <QtgInstn>	[0..1]	±		1350

36.1.14.1.1 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 "ActiveOrHistoricCurrency"](#)

Datatype: "[ActiveOrHistoricCurrencyCode](#)" on page 1853

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.

36.1.14.1.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 1853

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.

36.1.14.1.3 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: "BaseOneRate" on page 1994

36.1.14.1.4 QuotationDate <QtnDt>

Presence: [0..1]

Definition: Date and time at which an exchange rate is quoted.

Datatype: "ISODatetime" on page 1991

36.1.14.1.5 QuotingInstitution <QtglInstn>

Presence: [0..1]

Definition: Party that proposes a foreign exchange rate.

QuotingInstitution <QtglInstn> contains one of the following elements (see "PartyIdentification120Choice" on page 1525 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1525
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1525
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1525

36.1.15 Frequency

36.1.15.1 Frequency22Choice

Definition: Choice of format for a frequency, for example, the frequency of delivery of a statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1351
Or}	Proprietary <Prtry>	[1..1]	±		1351

36.1.15.1.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: "EventFrequency7Code" on page 1871

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.

36.1.15.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.15.2 Frequency25Choice

Definition: Choice of format for a frequency, for example, the frequency of delivery of a statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1352
Or}	Proprietary <Prtry>	[1..1]	±		1352

36.1.15.2.1 Code <Cd>

Presence: [1..1]

Definition: Frequency expressed as an ISO 20022 code.

Datatype: "[EventFrequency4Code](#)" on page 1871

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.

36.1.15.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.16 Identification Information

36.1.16.1 GenericIdentification1

Definition: Information related to an identification, for example party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1353
	SchemeName <SchmeNm>	[0..1]	Text		1353
	Issuer <Issr>	[0..1]	Text		1353

36.1.16.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max35Text" on page 1997

36.1.16.1.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max35Text" on page 1997

36.1.16.1.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 1997

36.1.16.2 AdditionalReference10

Definition: Reference and reference issuer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1353
	ReferenceIssuer <RefIssr>	[0..1]	±		1354
	MessageName <MsgNm>	[0..1]	Text		1354

36.1.16.2.1 Reference <Ref>

Presence: [1..1]

Definition: Reference issued by a party to identify an instruction, transaction or a message.

Datatype: "Max35Text" on page 1997

36.1.16.2.2 Referencelssuer <RefIssr>*Presence:* [0..1]*Definition:* Issuer of the reference.**Referencelssuer <RefIssr>** contains the following elements (see "[PartyIdentification139](#)" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party <Pty>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1528

36.1.16.2.3 MessageName <MsgNm>*Presence:* [0..1]*Definition:* Name of the message.*Datatype:* "[Max35Text](#)" on page 1997**36.1.16.3 References45Choice***Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]			1354
	TransactionIdentification <TxId>	[1..1]	Text		1355
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1355
	Payment <Pmt>	[1..1]	CodeSet		1355
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>	[1..1]			1355
	TransactionIdentification <TxId>	[1..1]	Text		1356
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1356
	Payment <Pmt>	[1..1]	CodeSet		1356
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1356
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]			1357
	MessageNumber <MsgNb>	[0..1]	±	C4	1357
	Identification <Id>	[1..1]	Text		1357

36.1.16.3.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>*Presence:* [1..1]*Definition:* Unambiguous identification of the securities settlement transaction.

SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId> contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1355
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1355
	Payment <Pmt>	[1..1]	CodeSet		1355

36.1.16.3.1.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: "Max35Text" on page 1997

36.1.16.3.1.2 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: "ReceiveDelivery1Code" on page 1919

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.

36.1.16.3.1.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1867

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).

36.1.16.3.2 SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>

Presence: [1..1]

Definition: Unambiguous identification of the underlying securities financing transaction (not the underlying securities financing trade) as assigned by the instructing party.

SecuritiesFinancingTransactionIdentification <SctiesFincgTxId> contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1356
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1356
	Payment <Pmt>	[1..1]	CodeSet		1356

36.1.16.3.2.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: "Max35Text" on page 1997

36.1.16.3.2.2 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: "ReceiveDelivery1Code" on page 1919

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.

36.1.16.3.2.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1867

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).

36.1.16.3.3 IntraPositionMovementIdentification <IntraPosMvmntId>

Presence: [1..1]

Definition: Reference to the intra-position movement transaction requested to be cancelled as known by the account owner (or instructing party acting on its behalf).

Datatype: "Max35Text" on page 1997

36.1.16.3.4 OtherTransactionIdentification <OthrTxId>*Presence:* [1..1]*Definition:* Reference to a transaction that cannot be identified using a standard reference element present in the message.**OtherTransactionIdentification <OthrTxId>** contains the following **GenericDocumentIdentification4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageNumber <MsgNb>	[0..1]	±	C4	1357
	Identification <Id>	[1..1]	Text		1357

36.1.16.3.4.1 MessageNumber <MsgNb>*Presence:* [0..1]*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.*Impacted by:* C4 "ShortLongNumberRule"**MessageNumber <MsgNb>** contains one of the following elements (see "[DocumentNumber5Choice](#)" on page 1302 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1303
Or	LongNumber <LngNb>	[1..1]	Text		1303
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1303

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.

36.1.16.3.4.2 Identification <Id>*Presence:* [1..1]*Definition:* Identification of the document.*Datatype:* "[Max35Text](#)" on page 1997**36.1.16.4 References44Choice***Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OtherTransactionIdentification <OthrTxld>	[1..1]			1358
	MessageNumber <MsgNb>	[0..1]	±	C4	1358
	Identification <Id>	[1..1]	Text		1359
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxld>	[1..1]			1359
	TransactionIdentification <Txld>	[1..1]	Text		1359
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1359
	Payment <Pmt>	[1..1]	CodeSet		1360
Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]			1360
	TransactionIdentification <Txld>	[1..1]	Text		1360
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1360
	Payment <Pmt>	[1..1]	CodeSet		1361
Or}	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1361

36.1.16.4.1 OtherTransactionIdentification <OthrTxld>

Presence: [1..1]

Definition: Reference to a transaction that cannot be identified using a standard reference element present in the message.

OtherTransactionIdentification <OthrTxld> contains the following **GenericDocumentIdentification4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageNumber <MsgNb>	[0..1]	±	C4	1358
	Identification <Id>	[1..1]	Text		1359

36.1.16.4.1.1 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C4 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "[DocumentNumber5Choice](#)" on page 1302 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1303
Or	LongNumber <LngNb>	[1..1]	Text		1303
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1303

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.

36.1.16.4.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of the document.

Datatype: "[Max35Text](#)" on page 1997

36.1.16.4.2 SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>

Presence: [1..1]

Definition: Unambiguous identification of the underlying securities financing transaction (not the underlying securities financing trade) as assigned by the instructing party.

SecuritiesFinancingTransactionIdentification <SctiesFincgTxId> contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1359
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1359
	Payment <Pmt>	[1..1]	CodeSet		1360

36.1.16.4.2.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: "[Max35Text](#)" on page 1997

36.1.16.4.2.2 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 1919

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.

36.1.16.4.2.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1867

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).

36.1.16.4.3 SecuritiesSettlementTransactionIdentification <SciesSttlmTxld>

Presence: [1..1]

Definition: Unambiguous identification of the securities settlement transaction.

SecuritiesSettlementTransactionIdentification <SciesSttlmTxld> contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1360
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		1360
	Payment <Pmt>	[1..1]	CodeSet		1361

36.1.16.4.3.1 TransactionIdentification <Txld>

Presence: [1..1]

Definition: Provides unambiguous transaction identification information.

Datatype: "Max35Text" on page 1997

36.1.16.4.3.2 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 1919

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.

36.1.16.4.3.3 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1867

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).

36.1.16.4.4 IntraPositionMovementIdentification <IntraPosMvmntId>

Presence: [1..1]

Definition: Reference to the intra-position movement transaction requested to be cancelled as known by the account owner (or instructing party acting on its behalf).

Datatype: "Max35Text" on page 1997

36.1.16.5 References41Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1361
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1362
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1362
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1362
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1362
Or	PoolIdentification <PoolId>	[1..1]	Text		1362
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1362

36.1.16.5.1 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: "Max35Text" on page 1997

36.1.16.5.2 IntraPositionMovementIdentification <IntraPosMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: "Max35Text" on page 1997

36.1.16.5.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra balance movement transaction as known by the account owner.

Datatype: "Max35Text" on page 1997

36.1.16.5.4 AccountServicerTransactionIdentification <AcctSvrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "Max35Text" on page 1997

36.1.16.5.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [1..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: "Max35Text" on page 1997

36.1.16.5.6 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1997

36.1.16.5.7 OtherTransactionIdentification <OthrTxId>

Presence: [1..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: "Max35Text" on page 1997

36.1.16.6 References47Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1363
Or	PoolIdentification <PoolId>	[1..1]	Text		1363
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1363
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1363
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1363

36.1.16.6.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>

Presence: [1..1]

Definition: Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: "Max35Text" on page 1997

36.1.16.6.2 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1997

36.1.16.6.3 IntraPositionMovementIdentification <IntraPosMvmntId>

Presence: [1..1]

Definition: Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

Datatype: "Max35Text" on page 1997

36.1.16.6.4 AccountServicerTransactionIdentification <AcctSvcrTxld>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "Max35Text" on page 1997

36.1.16.6.5 OtherTransactionIdentification <OthrTxld>

Presence: [1..1]

Definition: Identification of a transaction that cannot be identified using a standard reference element present in the message.

Datatype: "Max35Text" on page 1997

36.1.16.7 References42Choice

Definition: Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1364
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1364
Or	PoolIdentification <PoolId>	[1..1]	Text		1364
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1364
Or}	ProcessorTransactionIdentification <PrctrTxId>	[1..1]	Text		1364

36.1.16.7.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

Datatype: "Max35Text" on page 1997

36.1.16.7.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

Presence: [1..1]

Definition: Unambiguous identification of the transaction as known by the account servicer.

Datatype: "Max35Text" on page 1997

36.1.16.7.3 PoolIdentification <PoolId>

Presence: [1..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1997

36.1.16.7.4 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [1..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

Datatype: "Max35Text" on page 1997

36.1.16.7.5 ProcessorTransactionIdentification <PrctrTxId>

Presence: [1..1]

Definition: Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

Datatype: "Max35Text" on page 1997

36.1.16.8 GenericIdentification78

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1365
	Identification <Id>	[0..1]	Text		1365

36.1.16.8.1 Type <Tp>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Type <Tp> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.16.8.2 Identification <Id>

Presence: [0..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.

Datatype: "[Max35Text](#)" on page 1997

36.1.16.9 IdentificationType42Choice

Definition: Choice between a code and a data source scheme to specify the type of alternate identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1365
Or}	Proprietary <Prtry>	[1..1]	±		1366

36.1.16.9.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "[TypeOfIdentification1Code](#)" on page 1979

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CCPT	PassportNumber	Number assigned by a passport authority.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.

CodeName	Name	Definition
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

36.1.16.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.16.10 GenericIdentification80

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1366
	Identification <Id>	[0..1]	Text		1366

36.1.16.10.1 Type <Tp>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Type <Tp> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.16.10.2 Identification <Id>

Presence: [0..1]

Definition: Name or number assigned by an entity to enable recognition of that entity.

Datatype: "[Max35Text](#)" on page 1997

36.1.16.11 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		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.16.11.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: "Exact4AlphaNumericText" on page 1995

36.1.16.11.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 1997

36.1.16.11.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 1997

36.1.16.12 GenericIdentification36

Definition: Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1368

36.1.16.12.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: "Max35Text" on page 1997

36.1.16.12.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 1997

36.1.16.12.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 1997

36.1.16.13 GenericIdentification56

Definition: Proprietary information related to a balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1368
	Issuer <Issr>	[1..1]	Text		1368
	SchemeName <SchmeNm>	[0..1]	Text		1368
	Balance <Bal>	[1..1]	Quantity		1368

36.1.16.13.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: "Exact4AlphaNumericText" on page 1995

36.1.16.13.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 1997

36.1.16.13.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 1997

36.1.16.13.4 Balance <Bal>

Presence: [1..1]

Definition: Value of the balance.

Datatype: "DecimalNumber" on page 1993

36.1.16.14 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		1369
Or}	Proprietary <Prtry>	[1..1]	Text		1369

36.1.16.14.1 Code <Cd>

Presence: [1..1]

Definition: Unique and unambiguous identification source, as assigned via a pre-determined code list.

Datatype: "ExternalFinancialInstrumentIdentificationType1Code" on page 1873

36.1.16.14.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique and unambiguous identification source using a proprietary identification scheme.

Datatype: "Max35Text" on page 1997

36.1.16.15 GenericIdentification37

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Issuer <Issr>	[0..1]	Text		1369

36.1.16.15.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: "Max35Text" on page 1997

36.1.16.15.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 1997

36.1.16.16 GenericIdentification3

Definition: Information related to an identification, for example, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1370
	Issuer <Issr>	[0..1]	Text		1370

36.1.16.16.1 Identification <Id>*Presence:* [1..1]*Definition:* Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.*Datatype:* "Max35Text" on page 1997**36.1.16.16.2 Issuer <Issr>***Presence:* [0..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 1997**36.1.17 Market****36.1.17.1 MarketIdentification1Choice***Definition:* Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1370
Or}	Description <Desc>	[1..1]	Text		1370

36.1.17.1.1 MarketIdentifierCode <MktldrCd>*Presence:* [1..1]*Definition:* ISO 10383 Market Identification Code.*Datatype:* "MICIdentifier" on page 1993**36.1.17.1.2 Description <Desc>***Presence:* [1..1]*Definition:* Description of the market when no Market Identifier Code is available.*Datatype:* "Max35Text" on page 1997**36.1.17.2 MarketClientSide6Choice***Definition:* Choice of format for the market/client side information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1371

36.1.17.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Market side or a client side information expressed as an ISO 20022 code.

Datatype: "MarketClientSide1Code" on page 1891

CodeName	Name	Definition
CLNT	ClientSide	Instruction is for a client side transaction.
MAKT	MarketSide	Instruction is for a market side transaction.

36.1.17.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market side or a client side information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.17.3 MarketIdentification89

Definition: Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1371
	Type <Tp>	[1..1]			1372
{Or	Code <Cd>	[1..1]	CodeSet		1372
Or}	Proprietary <Prtry>	[1..1]	±		1372

36.1.17.3.1 Identification <Id>

Presence: [0..1]

Definition: Code allocated to places of trade (stock exchanges), to regulated markets (for example, Electronic Trading Platforms - ECN), and to unregulated markets (for example, Automated Trading Systems - ATS), as sources of prices and related information, in order to facilitate automated processing.

Identification <Id> contains one of the following elements (see "[MarketIdentification1Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1370
Or}	Description <Desc>	[1..1]	Text		1370

36.1.17.3.2 Type <Tp>*Presence:* [1..1]*Definition:* Nature of a market in which transactions take place.**Type <Tp>** contains one of the following **MarketType15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1372
Or}	Proprietary <Prtry>	[1..1]	±		1372

36.1.17.3.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Market type expressed as an ISO 20022 code.*Datatype:* "MarketType4Code" on page 1891

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.

36.1.17.3.2.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Market type expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.17.4 MarketIdentification84*Definition:* Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1373
	Type <Tp>	[1..1]	±		1373

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.

36.1.17.4.1 Identification <Id>

Presence: [0..1]

Definition: Code allocated to places of trade, that is, stock exchanges, regulated markets, for example, Electronic Trading Platforms (ECN), and unregulated markets, for example, Automated Trading Systems (ATS), as sources of prices and related information, in order to facilitate automated processing.

Identification <Id> contains one of the following elements (see "[MarketIdentification1Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1370
Or}	Description <Desc>	[1..1]	Text		1370

36.1.17.4.2 Type <Tp>

Presence: [1..1]

Definition: Nature of a market in which transactions take place.

Type <Tp> contains one of the following elements (see "[MarketType8Choice](#)" on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1374
Or}	Proprietary <Prtry>	[1..1]	±		1374

36.1.17.5 PlaceOfTradeIdentification1

Definition: Identification of market in which a trade transaction has been executed.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1373
	LEI <LEI>	[0..1]	IdentifierSet		1374

36.1.17.5.1 MarketTypeAndIdentification <MktTpAndId>

Presence: [0..1]

Definition: Identification and type of the place of trade.

Impacted by: C17 "[MarketTypeAndIdentificationRule](#)"

MarketTypeAndIdentification <MktTpAndId> contains the following elements (see "MarketIdentification84" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1373
	Type <Tp>	[1..1]	±		1373

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.

36.1.17.5.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a place of trade.

Datatype: "LEIIdentifier" on page 1993

36.1.17.6 MarketType8Choice

Definition: Choice of format for the market type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1374
Or}	Proprietary <Prtry>	[1..1]	±		1374

36.1.17.6.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "MarketType2Code" on page 1891

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.

36.1.17.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.17.7 MarketIdentification3Choice

Definition: Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1375
Or}	Description <Desc>	[1..1]	Text		1375

36.1.17.7.1 MarketIdentifierCode <MktldrCd>

Presence: [1..1]

Definition: Market Identifier Code. Identification of a financial market, as stipulated in the norm ISO 10383 "Codes for exchanges and market identifications".

Datatype: "[MICIdentifier](#)" on page 1993

36.1.17.7.2 Description <Desc>

Presence: [1..1]

Definition: Description of the market when no Market Identifier Code is available.

Datatype: "[Max35Text](#)" on page 1997

36.1.18 Miscellaneous

36.1.18.1 CurrencyToBuyOrSell1Choice

Definition: Choice of counterparty type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1375
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1376

36.1.18.1.1 CurrencyToBuy <CcyToBuy>

Presence: [1..1]

Definition: Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds.

Impacted by: [C1 "ActiveCurrency"](#)

Datatype: "ActiveCurrencyCode" on page 1852

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.

36.1.18.1.2 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: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 1852

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.

36.1.18.2 SecuritiesTransactionType59Choice

Definition: Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1376
Or}	Proprietary <Prtry>	[1..1]	±		1379

36.1.18.2.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "SecuritiesTransactionType28Code" on page 1963

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

CodeName	Name	Definition
		Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.

CodeName	Name	Definition
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.

CodeName	Name	Definition
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
INTT	TradedInterestChanged	Relates to a cash movement resulting from a change in traded interest pursuant to a coupon rate adjustment.

36.1.18.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.3 SettlementTransactionCondition35Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1379
Or}	Proprietary <Prtry>	[1..1]	±		1380

36.1.18.3.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "[SettlementTransactionCondition13Code](#)" on page 1970

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.

CodeName	Name	Definition
SPST	SplitSettlement	Money and financial instruments settle in different locations.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

36.1.18.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.4 SettlementTransactionCondition33Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1380
Or}	Proprietary <Prtry>	[1..1]	±		1382

36.1.18.4.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "[SettlementTransactionCondition14Code](#)" on page 1970

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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

36.1.18.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.5 SettlementTransactionCondition34Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1382
Or}	Proprietary <Prtry>	[1..1]	±		1384

36.1.18.5.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "[SettlementTransactionCondition12Code](#)" on page 1969

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.

CodeName	Name	Definition
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.
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.
INTS	InternalisedSettlement	The instruction was settled by the settlement internaliser/account servicer (eg custodian) in its own books and not through a securities settlement system (e.g. CSD system).
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

36.1.18.5.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Settlement conditions expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.6 SettlementOrCorporateActionEvent30Choice*Definition:* Choice between transaction type, corporate action event and settlement transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1384
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C12	1384

36.1.18.6.1 SecuritiesTransactionType <SctiesTxTp>*Presence:* [1..1]*Definition:* Identifies the type of securities transaction.**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "[SecuritiesTransactionType44Choice](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1402
Or}	Proprietary <Prtry>	[1..1]	±		1405

36.1.18.6.2 CorporateActionEventType <CorpActnEvtTp>*Presence:* [1..1]*Definition:* Specifies the type of corporate event.*Impacted by:* C12 "EventTypeRule"**CorporateActionEventType <CorpActnEvtTp>** contains one of the following elements (see "[CorporateActionEventType88Choice](#)" on page 1386 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1386
Or}	Proprietary <Prtry>	[1..1]	±		1393

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.

36.1.18.7 SettlementOrCorporateActionEvent31Choice

Definition: Choice between transaction type, corporate action event and settlement transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1385
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C12	1385

36.1.18.7.1 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "[SecuritiesTransactionType48Choice](#)" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1405
Or}	Proprietary <Prtry>	[1..1]	±		1408

36.1.18.7.2 CorporateActionEventType <CorpActnEvtTp>

Presence: [1..1]

Definition: Specifies the type of corporate event.

Impacted by: [C12 "EventTypeRule"](#)

CorporateActionEventType <CorpActnEvtTp> contains one of the following elements (see "[CorporateActionEventType88Choice](#)" on page 1386 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1386
Or}	Proprietary <Prtry>	[1..1]	±		1393

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.

36.1.18.8 CorporateActionEventType88Choice

Definition: Choice of format for the repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1386
Or}	Proprietary <Prtry>	[1..1]	±		1393

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.

36.1.18.8.1 Code <Cd>

Presence: [1..1]

Definition: Corporate action event type expressed as an ISO 20022 code.

Datatype: "CorporateActionEventType33Code" on page 1859

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

CodeName	Name	Definition
		comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention.
BRUP	Bankruptcy	Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless.
DFLT	BondDefault	Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied.
BONU	BonusIssue	Bonus or capitalisation issue. Security holders receive additional assets free of payment from the issuer, in proportion to their holding.
EXRI	CallOnIntermediateSecurities	Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities.
CAPD	CapitalDistribution	Corporate event pays shareholders an amount in cash issued from the capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged.
CAPG	CapitalGainsDistribution	Event is the distribution of profits resulting from the sale of securities. Shareholders of mutual funds, unit trusts, or SICAVs are recipients of capital gains distributions and are often reinvested in additional shares of the fund.
CAPI	Capitalisation	Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is 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.

CodeName	Name	Definition
COOP	CompanyOption	Company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date.
CLSA	ClassActionProposedSettlement	Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction.
CONS	Consent	Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond.
CONV	Conversion	Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ ratio.
CREV	CreditEvent	Occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill its financial obligations (as defined in terms and conditions).
DECR	DecreaseInValue	Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders.
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

CodeName	Name	Definition
		rather than investing the dividend in the market.
DRIP	DividendReinvestment	Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend.
DRAW	Drawing	Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way.
DTCH	DutchAuction	Action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer.
EXOF	Exchange	Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation".
REDM	FinalMaturity	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity.
MCAL	FullCall	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity.
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.

CodeName	Name	Definition
EXTM	MaturityExtension	As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval.
MRGR	Merger	Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange.
NOOF	NonOfficialOffer	Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer.
CERT	NonUSTEFRADCertification	Non-US beneficial owner certification requirement for exchange of temporary to permanent notes.
ODLT	OddLotSalePurchase	Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer.
OTHR	OtherEvent	Other event, use only when no other event type applies, for example, a new event type.
PARI	PariPassu	Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, 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.

CodeName	Name	Definition
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 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.

CodeName	Name	Definition
SOFF	SpinOff	Distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment.
DVSE	StockDividend	Dividend paid to shareholders in the form of equities of the issuing corporation.
SPLF	StockSplit	Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly.
TREC	TaxReclaim	Event related to tax reclaim activities.
TEND	Tender	Offer made to holders by a third party, requesting them to sell (tender) or exchange their securities.
DLST	TradingStatusDelisted	Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation.
SUSP	TradingStatusSuspended	Trading in the security has been suspended.
EXWA	WarrantExercise	Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue).
WTRC	WithholdingTaxReliefCertification	Certification process for withholding tax reduction or exemption based on the tax status of the holder.
WRTH	Worthless	Booking out of valueless securities.
ACCU	Accumulation	Funds related event in which the income (for example accumulation units) that 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.

36.1.18.8.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Corporate action event type expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.9 SecuritiesTradeDetails100*Definition:* Details of the securities trade.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[0..1]	±		1393
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		1394
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C18	1394
	InstructionProcessingAdditionalDetails <InstrPrccgAddtlDtls>	[0..1]	Text		1394

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.

36.1.18.9.1 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.18.9.2 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.18.9.3 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 1994**Constraints**

- NumberRule**

If Number is negative, then Sign must be present.

36.1.18.9.4 InstructionProcessingAdditionalDetails <InstrPrcgAddtIDtls>*Presence:* [0..1]*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.*Datatype:* ["Max350Text"](#) on page 1997**36.1.18.10 SettlementTypeAndAdditionalParameters19***Definition:* Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		1395
	Payment <Pmt>	[1..1]	CodeSet		1395
	CommonIdentification <Cmonld>	[0..1]	Text		1395
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		1396
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1396
	ClientCollateralInstructionIdentification <ClnCollInstrld>	[0..1]	Text		1396
	ClientCollateralTransactionIdentification <ClnCollTxld>	[0..1]	Text		1396
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxld>	[0..1]	Text		1396
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrld>	[0..1]	Text		1396

36.1.18.10.1 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 1919

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.

36.1.18.10.2 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1867

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).

36.1.18.10.3 CommonIdentification <Cmonld>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max35Text" on page 1997

36.1.18.10.4 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "Max35Text" on page 1997

36.1.18.10.5 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.18.10.6 ClientCollateralInstructionIdentification <ClntCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the client.

Datatype: "Max35Text" on page 1997

36.1.18.10.7 ClientCollateralTransactionIdentification <ClntCollTxId>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the client's point of view.

Datatype: "Max35Text" on page 1997

36.1.18.10.8 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

Presence: [0..1]

Definition: Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: "Max35Text" on page 1997

36.1.18.10.9 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

Presence: [0..1]

Definition: Unique identification assigned to the instruction by the triparty-agent/service-provider.

Datatype: "Max35Text" on page 1997

36.1.18.11 SettlementTypeAndAdditionalParameters14

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SciesMvmntTp>	[0..1]	CodeSet		1397
	Payment <Pmt>	[0..1]	CodeSet		1397
	CommonIdentification <CmonId>	[0..1]	Text		1397
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1397
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1398

36.1.18.11.1 SecuritiesMovementType <SciesMvmntTp>

Presence: [0..1]

Definition: Specifies if the movement on a securities account results from a deliver or a receive instruction.

Datatype: "ReceiveDelivery1Code" on page 1919

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.

36.1.18.11.2 Payment <Pmt>

Presence: [0..1]

Definition: Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1867

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).

36.1.18.11.3 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max35Text" on page 1997

36.1.18.11.4 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "Max35Text" on page 1997

36.1.18.11.5 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.18.12 SettlementTypeAndAdditionalParameters13

Definition: Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1398
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1398
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1398

36.1.18.12.1 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max35Text" on page 1997

36.1.18.12.2 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "Max35Text" on page 1997

36.1.18.12.3 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.18.13 RestrictionIdentification1

Definition: Restriction References applied on the transaction for which the securities settlement condition modification is requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1399
	Identification <Id>	[1..1]	Text		1399

36.1.18.13.1 Code <Cd>

Presence: [1..1]

Definition: Restriction identification removal or addition applied on the transaction expressed as a code.

Datatype: "RestrictionReference1Code" on page 1942

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.

36.1.18.13.2 Identification <Id>

Presence: [1..1]

Definition: Restriction identification applied on the transaction.

Datatype: "Max35Text" on page 1997

36.1.18.14 SecuritiesTransactionType43Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1399
Or}	Proprietary <Prtry>	[1..1]	±		1402

36.1.18.14.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "SecuritiesTransactionType25Code" on page 1956

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).

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.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.

CodeName	Name	Definition
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.

36.1.18.14.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see ["GenericIdentification30"](#) on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.15 SecuritiesTransactionType44Choice

Definition: Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1402
Or}	Proprietary <Prtry>	[1..1]	±		1405

36.1.18.15.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: ["SecuritiesTransactionType26Code"](#) on page 1958

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.

CodeName	Name	Definition
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

CodeName	Name	Definition
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REBL	Rebalancing	Relates to a rebalanced transaction.

36.1.18.15.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.16 SecuritiesTransactionType48Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1405
Or}	Proprietary <Prtry>	[1..1]	±		1408

36.1.18.16.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "[SecuritiesTransactionType27Code](#)" on page 1961

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.

CodeName	Name	Definition
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) 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

CodeName	Name	Definition
		another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
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.

CodeName	Name	Definition
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.

36.1.18.16.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.17 SecuritiesTransactionType47Choice

Definition: Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1408
Or}	Proprietary <Prtry>	[1..1]	±		1411

36.1.18.17.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "[SecuritiesTransactionType23Code](#)" on page 1951

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.

CodeName	Name	Definition
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

CodeName	Name	Definition
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

36.1.18.17.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.18 SecuritiesTransactionType46Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1411
Or}	Proprietary <Prtry>	[1..1]	±		1414

36.1.18.18.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "[SecuritiesTransactionType22Code](#)" on page 1949

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.

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.
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.

CodeName	Name	Definition
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
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).

CodeName	Name	Definition
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.

36.1.18.18.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.19 SecuritiesTransactionType45Choice

Definition: Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1414
Or}	Proprietary <Prtry>	[1..1]	±		1416

36.1.18.19.1 Code <Cd>

Presence: [1..1]

Definition: Securities transaction type expressed as an ISO 20022 code.

Datatype: "[SecuritiesTransactionType24Code](#)" on page 1954

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.

CodeName	Name	Definition
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CORP	CorporateAction	Relates to a corporate action.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
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).
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.

CodeName	Name	Definition
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
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.

36.1.18.19.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.20 SecurityClassificationType2Choice

Definition: Choice between a CFI code and an other type of identification for the classification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CFI <CFI>	[1..1]	IdentifierSet		1417
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1417

36.1.18.20.1 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 1992

36.1.18.20.2 AlternateClassification <AltrnClssfctn>

Presence: [1..1]

Definition: Other type of classification of the financial instrument.

AlternateClassification <AltrnClssfctn> contains the following elements (see "[GenericIdentification3](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1370
	Issuer <Issr>	[0..1]	Text		1370

36.1.18.21 SafekeepingPlaceFormat29Choice

Definition: Choice between formats for the place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1417
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1418
	Identification <Id>	[0..1]	Text		1418
Or	Country <Ctry>	[1..1]	CodeSet	C12	1418
Or	TypeAndIdentification <TpAndId>	[1..1]			1418
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1419
	Identification <Id>	[1..1]	IdentifierSet	C7	1419
Or}	Proprietary <Prtry>	[1..1]	±		1419

36.1.18.21.1 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping expressed as a code and a narrative description.

Identification <Id> contains the following **SafekeepingPlaceTypeAndText8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1418
	Identification <Id>	[0..1]	Text		1418

36.1.18.21.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 1943

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.

36.1.18.21.1.2 Identification <Id>

Presence: [0..1]

Definition: Additional information about the place of safekeeping.

Datatype: "Max35Text" on page 1997

36.1.18.21.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C12 "Country"

Datatype: "CountryCode" on page 1866

Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

36.1.18.21.3 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		1419
	Identification <Id>	[1..1]	IdentifierSet	C7	1419

36.1.18.21.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace1Code" on page 1942

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

36.1.18.21.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C7 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1991

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.

36.1.18.21.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a propriety identification scheme.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification78](#)" on page 1364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1365
	Identification <Id>	[0..1]	Text		1365

36.1.18.22 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		1420
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1420

36.1.18.22.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "[Max5NumericText](#)" on page 1998

36.1.18.22.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.18.23 Reporting7Choice

Definition: Choice of format for the reporting type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1420
Or}	Proprietary <Prtry>	[1..1]	±		1421

36.1.18.23.1 Code <Cd>

Presence: [1..1]

Definition: Third party reporting information expressed as an ISO 20022 code.

Datatype: "[Reporting1Code](#)" on page 1939

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.

36.1.18.23.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Third party reporting information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.24 ProcessingPosition7Choice

Definition: Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1421
Or}	Proprietary <Prtry>	[1..1]	±		1422

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.

36.1.18.24.1 Code <Cd>

Presence: [1..1]

Definition: Processing position expressed as an ISO 20022 code.

Datatype: "[ProcessingPosition3Code](#)" on page 1918

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.

CodeName	Name	Definition
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.

36.1.18.24.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Processing position expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.25 BalanceQuantity8Choice

Definition: Choice between quantity formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1422
Or}	Proprietary <Prtry>	[1..1]	±		1422

36.1.18.25.1 Quantity <Qty>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtdVal>	[1..1]	Amount		1348

36.1.18.25.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Total quantity of financial instruments of the balance.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification56](#)" on page 1368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1368
	Issuer <Issr>	[1..1]	Text		1368
	SchemeName <SchmeNm>	[0..1]	Text		1368
	Balance <Bal>	[1..1]	Quantity		1368

36.1.18.26 Role6Choice

Definition: Choice of format for a party role.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1423
Or	Proprietary <Prtry>	[1..1]	±		1424
Or}	Text <Txt>	[1..1]	Text		1424

36.1.18.26.1 Code <Cd>

Presence: [1..1]

Definition: Role of the party in the activity expressed as an ISO 20022 code.

Datatype: "[InvestmentFundRole2Code](#)" on page 1889

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

CodeName	Name	Definition
		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.

36.1.18.26.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Role of the party in the activity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.26.3 Text <Txt>

Presence: [1..1]

Definition: Role of the party in the activity.

Datatype: "[Max350Text](#)" on page 1997

36.1.18.27 PurposeCode7Choice

Definition: Choice between a code and or a data source scheme to determine the account type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1425
Or}	Proprietary <Prtry>	[1..1]	±		1425

36.1.18.27.1 Code <Cd>

Presence: [1..1]

Definition: Securities account purpose as an ISO 20022 code.

Datatype: "SecuritiesAccountPurposeType1Code" on page 1943

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.

36.1.18.27.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities account purpose as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.28 Linkages40

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±		1426

36.1.18.28.1 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see "[References47Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesSttlmTxld>	[1..1]	Text		1363
Or	PoolIdentification <PoolId>	[1..1]	Text		1363
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1363
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1363
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1363

36.1.18.29 Linkages38

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C71	1426
	MessageNumber <MsgNb>	[0..1]	±	C4	1427
	Reference <Ref>	[1..1]	±		1427
	LinkedQuantity <LkdQty>	[0..1]	±		1428

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.

36.1.18.29.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: When the transaction is to be executed relative to a linked transaction.

Impacted by: C71 "WithLinkageRule"

ProcessingPosition <PrcgPos> contains one of the following elements (see "ProcessingPosition7Choice" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1421
Or}	Proprietary <Prtry>	[1..1]	±		1422

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.

36.1.18.29.2 MessageNumber <MsgNb>

Presence: [0..1]

Definition: Message type number/message identifier of the message referenced in the linkage sequence.

Impacted by: C4 "ShortLongNumberRule"

MessageNumber <MsgNb> contains one of the following elements (see "DocumentNumber5Choice" on page 1302 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1303
Or	LongNumber <LngNb>	[1..1]	Text		1303
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1303

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.

36.1.18.29.3 Reference <Ref>

Presence: [1..1]

Definition: Reference to the linked transaction.

Reference <Ref> contains one of the following elements (see "References47Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1363
Or	PoolIdentification <PoolId>	[1..1]	Text		1363
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1363
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1363
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1363

36.1.18.29.4 LinkedQuantity <LkdQty>

Presence: [0..1]

Definition: Quantity of financial instruments of the linked transaction to be paired-off or turned.

LinkedQuantity <LkdQty> contains one of the following elements (see "PairedOrTurnedQuantity3Choice" on page 1571 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±		1571
Or}	TurnedQuantity <TrndQty>	[0..1]	±		1572

36.1.18.30 RepurchaseType21Choice

Definition: Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1428
Or}	Proprietary <Prtry>	[1..1]	±		1429

36.1.18.30.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: "RepurchaseType8Code" on page 1940

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.

CodeName	Name	Definition
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.

36.1.18.30.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.31 RevaluationIndicator3Choice

Definition: Choice of format for the revaluation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1429
Or}	Proprietary <Prtry>	[1..1]	±		1429

36.1.18.31.1 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.18.31.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Revaluation information provided as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.32 ProcessingPosition9Choice

Definition: Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1430
Or}	Proprietary <Prtry>	[1..1]	±		1430

36.1.18.32.1 Code <Cd>

Presence: [1..1]

Definition: Processing position expressed as an ISO 20022 code.

Datatype: "[ProcessingPosition5Code](#)" on page 1919

CodeName	Name	Definition
INFO	Information	Specifies that the transactions/ instructions are linked for information purposes only.

36.1.18.32.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Processing position expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.33 ProcessingPosition8Choice

Definition: Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1431
Or}	Proprietary <Prtry>	[1..1]	±		1431

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.

36.1.18.33.1 Code <Cd>

Presence: [1..1]

Definition: Processing position expressed as an ISO 20022 code.

Datatype: "ProcessingPosition4Code" on page 1918

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.

36.1.18.33.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Processing position expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.34 UnilateralSplit3Choice

Definition: Specifies the matching processing change requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1432
Or}	Proprietary <Prtry>	[1..1]	±		1432

36.1.18.34.1 Code <Cd>

Presence: [1..1]

Definition: Unilateral split expressed as an ISO 20022 code.

Datatype: "SecuritiesTransactionType5Code" on page 1966

CodeName	Name	Definition
TRAD	Trade	Relates to the settlement of a trade.

36.1.18.34.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unilateral split expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.35 LinkageType3Choice

Definition: Choice of format for the linkage type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1432
Or}	Proprietary <Prtry>	[1..1]	±		1433

36.1.18.35.1 Code <Cd>

Presence: [1..1]

Definition: Linkage type expressed as an ISO 20022 code.

Datatype: "LinkageType1Code" on page 1890

CodeName	Name	Definition
LINK	Link	Request is to link the referenced transactions.
UNLK	Unlink	Request is to unlink the referenced transactions.

CodeName	Name	Definition
SOFT	Soft	Request is to soft link the referenced transactions.

36.1.18.35.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Linkage type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.36 RepurchaseType22Choice

Definition: Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1433
Or}	Proprietary <Prtry>	[1..1]	±		1434

36.1.18.36.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: "[RepurchaseType9Code](#)" on page 1941

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.

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.

36.1.18.36.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.37 SettlementStandingInstructionDatabase4Choice

Definition: Choice of format for the standing settlement instruction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1434
Or}	Proprietary <Prtry>	[1..1]	±		1434

36.1.18.37.1 Code <Cd>

Presence: [1..1]

Definition: Settlement standing instruction database expressed as an ISO 20022 code.

Datatype: "[SettlementStandingInstructionDatabase1Code](#)" on page 1967

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.

36.1.18.37.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement standing instruction database expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.38 DeliveryReturn3Choice

Definition: Choice of format for the delivery return information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1435
Or}	Proprietary <Prtry>	[1..1]	±		1435

36.1.18.38.1 Code <Cd>

Presence: [1..1]

Definition: Delivery return expressed as an ISO 20022 code.

Datatype: "[DeliveryReturn1Code](#)" on page 1867

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.

36.1.18.38.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Delivery return expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.39 RegistrationReason5

Definition: Reason of registration.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1436
{Or	Code <Cd>	[1..1]	CodeSet		1436
Or}	Proprietary <Prtry>	[1..1]	±		1437
	AdditionalInformation <AddtlInf>	[0..1]	Text		1437

36.1.18.39.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason of the holding status.

Code <Cd> contains one of the following **Registration10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1436
Or}	Proprietary <Prtry>	[1..1]	±		1437

36.1.18.39.1.1 Code <Cd>

Presence: [1..1]

Definition: Registration information expressed as an ISO 20022 code.

Datatype: "[Registration2Code](#)" on page 1919

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.

CodeName	Name	Definition
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.

36.1.18.39.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Registration information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.39.2 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.18.40 SecuritiesCertificate4

Definition: Physical representation of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1437
	Issuer <Issr>	[0..1]	Text		1438
	SchemeName <SchmeNm>	[0..1]	Text		1438

Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

36.1.18.40.1 Number <Nb>

Presence: [1..1]

Definition: Unique and unambiguous identifier of a certificate assigned by the issuer.

Datatype: "[Max35Text](#)" on page 1997

36.1.18.40.2 Issuer <Issr>*Presence:* [0..1]*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.*Datatype:* "Max35Text" on page 1997**36.1.18.40.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 1997**36.1.18.41 ModificationCancellationAllowed4Choice***Definition:* Choice of format for the modification cancellation information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1438
Or}	Proprietary <Prtry>	[1..1]	±		1438

36.1.18.41.1 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.18.41.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Modification, cancellation allowed information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.42 LetterOfGuarantee4Choice*Definition:* Choice of format for the letter of guarantee information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1439
Or}	Proprietary <Prtry>	[1..1]	±		1439

36.1.18.42.1 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.18.42.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Letter of guarantee information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.43 AutomaticBorrowing7Choice

Definition: Choice of format for the automatic borrowing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1439
Or}	Proprietary <Prtry>	[1..1]	±		1440

36.1.18.43.1 Code <Cd>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as an ISO 20022 code.

Datatype: "AutoBorrowing2Code" on page 1854

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.

CodeName	Name	Definition
YBOR	Automatic	Automatic borrowing should take place.
RTRN	Return	Return of stocks should take place.

36.1.18.43.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.44 AutomaticBorrowing6Choice

Definition: Choice of format for the automatic borrowing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1440
Or}	Proprietary <Prtry>	[1..1]	±		1440

36.1.18.44.1 Code <Cd>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as an ISO 20022 code.

Datatype: "[AutoBorrowing1Code](#)" on page 1854

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.

36.1.18.44.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Condition for automatic borrowing expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.45 Tracking4Choice

Definition: Choice of format for the tracking information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1441
Or}	Proprietary <Prtry>	[1..1]	±		1441

36.1.18.45.1 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.18.45.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Tracking information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.46 TaxCapacityParty4Choice

Definition: Choice of format for the tax capacity information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442

36.1.18.46.1 Code <Cd>*Presence:* [1..1]*Definition:* Party tax capacity expressed as an ISO 20022 code.*Datatype:* "TaxLiability1Code" on page 1977

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.

36.1.18.46.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Party tax capacity expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.47 SettlementSystemMethod4Choice*Definition:* Choice of format for the settlement system/method.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1443

36.1.18.47.1 Code <Cd>*Presence:* [1..1]*Definition:* Settlement system expressed as an ISO 20022 code.*Datatype:* "SettlementSystemMethod1Code" on page 1967

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.

CodeName	Name	Definition
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.

36.1.18.47.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement system expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.48 SettlingCapacity7Choice

Definition: Choice of format for the settlement capacity information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

36.1.18.48.1 Code <Cd>

Presence: [1..1]

Definition: Settlement capacity expressed as an ISO 20022 code.

Datatype: "[SettlingCapacity2Code](#)" on page 1976

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.

36.1.18.48.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Settlement capacity expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.49 Restriction5Choice*Definition:* Choice of format for the securities restriction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1444
Or}	Proprietary <Prtry>	[1..1]	±		1444

36.1.18.49.1 Code <Cd>*Presence:* [1..1]*Definition:* Restrictions expressed as an ISO 20022 code.*Datatype:* "[OwnershipLegalRestrictions1Code](#)" on page 1894

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.

36.1.18.49.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Restrictions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.50 RepurchaseType23Choice

Definition: Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1445
Or}	Proprietary <Prtry>	[1..1]	±		1445

36.1.18.50.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: "[RepurchaseType10Code](#)" on page 1940

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.

36.1.18.50.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.51 NettingEligibility4Choice

Definition: Choice of format for the netting eligibility information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

36.1.18.51.1 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.18.51.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Netting eligibility expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.52 FXStandingInstruction4Choice

Definition: Choice of format for the forex standing instruction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1447
Or}	Proprietary <Prtry>	[1..1]	±		1447

36.1.18.52.1 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.18.52.2 Proprietary <Prtry>

Presence: [1..1]

Definition: FX Standing instruction information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.53 ExposureType16Choice

Definition: Choice of format for the exposure information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1447
Or}	Proprietary <Prtry>	[1..1]	±		1449

36.1.18.53.1 Code <Cd>

Presence: [1..1]

Definition: Collateral movement exposure type expressed as an ISO 20022 code.

Datatype: "[ExposureType4Code](#)" on page 1871

CodeName	Name	Definition
BFGD	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.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
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.

CodeName	Name	Definition
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

36.1.18.53.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Collateral movement exposure type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.54 CentralCounterPartyEligibility4Choice

Definition: Choice of format for the CCP eligibility information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1449
Or}	Proprietary <Prtry>	[1..1]	±		1449

36.1.18.54.1 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.18.54.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Central counterparty eligibility information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.55 BlockTrade4Choice

Definition: Choice of format for the block trade information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1450
Or}	Proprietary <Prtry>	[1..1]	±		1450

36.1.18.55.1 Code <Cd>

Presence: [1..1]

Definition: Block parent or child information expressed as an ISO 20022 code.

Datatype: "[BlockTrade1Code](#)" on page 1854

CodeName	Name	Definition
BLPA	Parent	Transaction is a block trade parent.
BLCH	Child	Transaction is a block trade child.

36.1.18.55.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Block parent or child information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.56 PriorityNumeric4Choice

Definition: Choice of format for the priority.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1451
Or}	Proprietary <Prtry>	[1..1]	±		1451

36.1.18.56.1 Numeric <Nmrc>

Presence: [1..1]

Definition: Specifies the execution priority of the instruction with a number between 0001 and 9999.

Datatype: "Exact4NumericText" on page 1995

36.1.18.56.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the execution priority of the instruction with a proprietary scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.57 HoldIndicator6

Definition: Specifies whether the transaction is on hold/blocked/frozen.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1451
	Reason <Rsn>	[0..*]	±		1451

36.1.18.57.1 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.18.57.2 Reason <Rsn>

Presence: [0..*]

Definition: Specifies the reason of the registration status.

Reason <Rsn> contains the following elements (see "RegistrationReason5" on page 1436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1436
{Or	Code <Cd>	[1..1]	CodeSet		1436
Or}	Proprietary <Prtry>	[1..1]	±		1437
	AdditionalInformation <AddtlInf>	[0..1]	Text		1437

36.1.18.58 Linkages41

Definition: Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1452
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1452

36.1.18.58.1 ProcessingPosition <PrcgPos>

Presence: [0..1]

Definition: When the transaction is to be executed relative to a linked transaction - for information only.

ProcessingPosition <PrcgPos> contains one of the following elements (see "ProcessingPosition9Choice" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1430
Or}	Proprietary <Prtry>	[1..1]	±		1430

36.1.18.58.2 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: "Max35Text" on page 1997

36.1.18.59 TradeOriginator3Choice

Definition: Choice of format for the trading capacity of the party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1453
Or}	Proprietary <Prtry>	[1..1]	±		1453

36.1.18.59.1 Code <Cd>*Presence:* [1..1]*Definition:* Trading party capacity expressed as an ISO 20022 code.*Datatype:* "OriginatorRole2Code" on page 1893

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.

36.1.18.59.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Trading party capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.60 InvestorCapacity4Choice

Definition: Choice of format for the investor capacity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	±		1454

36.1.18.60.1 Code <Cd>

Presence: [1..1]

Definition: Investor capacity expressed as an ISO 20022 code.

Datatype: "[Eligibility1Code](#)" on page 1870

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.

36.1.18.60.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Investor capacity expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.61 Reporting6Choice

Definition: Choice of format for the reporting type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1455

36.1.18.61.1 Code <Cd>

Presence: [1..1]

Definition: Third party reporting information expressed as an ISO 20022 code.

Datatype: "Reporting2Code" on page 1939

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.
DEFR	DeferredReport	Report is deferred, for example, because the order was executed in partial fills.

36.1.18.61.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Third party reporting information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.62 OpeningClosing3Choice

Definition: Choice of format for the opening closing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1455
Or}	Proprietary <Prtry>	[1..1]	±		1456

36.1.18.62.1 Code <Cd>

Presence: [1..1]

Definition: Opening closing information expressed as an ISO 20022 code.

Datatype: "OpeningClosing1Code" on page 1893

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.

36.1.18.62.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Opening closing information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.63 SecuritiesRTGS4Choice

Definition: Choice of format for the securities RTGS information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

36.1.18.63.1 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.18.63.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Securities RTGS information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.64 RepurchaseType13Choice

Definition: Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1457
Or}	Proprietary <Prtry>	[1..1]	±		1457

36.1.18.64.1 Code <Cd>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as an ISO 20022 code.

Datatype: "[RepurchaseType6Code](#)" on page 1940

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.

36.1.18.64.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of securities financing transaction process expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.65 Registration9Choice

Definition: Choice of format for the registration information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1458

36.1.18.65.1 Code <Cd>

Presence: [1..1]

Definition: Registration information expressed as an ISO 20022 code.

Datatype: "Registration1Code" on page 1919

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.

36.1.18.65.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Registration information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.66 BeneficialOwnership4Choice

Definition: Choice of format for the beneficial ownership.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1458
Or}	Proprietary <Prtry>	[1..1]	±		1459

36.1.18.66.1 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.18.66.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Beneficial ownership information expressed a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.67 LegalFramework3Choice

Definition: Choice of format for the legal framework.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1459
Or}	Proprietary <Prtry>	[1..1]	±		1459

36.1.18.67.1 Code <Cd>

Presence: [1..1]

Definition: Legal framework expressed as an ISO 20022 code.

Datatype: "[LegalFramework1Code](#)" on page 1890

CodeName	Name	Definition
FRAN	PensionLivree	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".

36.1.18.67.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Legal framework expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.68 UpdateType15Choice

Definition: Choice of format for the update information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1460
Or}	Proprietary <Prtry>	[1..1]	±		1460

36.1.18.68.1 Code <Cd>

Presence: [1..1]

Definition: Indicates whether the report is complete or contains changes only.

Datatype: "StatementUpdateType1Code" on page 1977

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

36.1.18.68.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Indicates whether the report is complete or contains changes only.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.69 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	C1	1460
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1461
	ExchangeRate <XchgRate>	[1..1]	Rate		1461
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C10	1461

36.1.18.69.1 UnitCurrency <UnitCcy>

Presence: [1..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 1852

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.

36.1.18.69.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 1852

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.

36.1.18.69.3 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 1994

36.1.18.69.4 ResultingAmount <RsltAmt>

Presence: [1..1]

Definition: Counter value of a foreign exchange conversion.

Impacted by: C1 "ActiveCurrency", C10 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 1849

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.

36.1.18.70 OptionStyle8Choice

Definition: Choice of format for the option style.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1462
Or}	Proprietary <Prtry>	[1..1]	±		1462

36.1.18.70.1 Code <Cd>

Presence: [1..1]

Definition: Option style expressed as an ISO 20022 code.

Datatype: "OptionStyle2Code" on page 1893

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.

36.1.18.70.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Option style expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.71 ClassificationType32Choice

Definition: Choice of format for the classification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1463
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1463

36.1.18.71.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

Presence: [1..1]

Definition: ISO 10962 Classification of Financial Instrument (CFI).

Datatype: "CFIOct2015Identifier" on page 1992

36.1.18.71.2 AlternateClassification <AltrnClssfctn>

Presence: [1..1]

Definition: Proprietary classification of financial instrument.

AlternateClassification <AltrnClssfctn> contains the following elements (see "GenericIdentification36" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1368

36.1.18.72 InterestComputationMethodFormat4Choice

Definition: Choice between a standard code or proprietary code to specify the type of interest computation method.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1463
Or}	Proprietary <Prtry>	[1..1]	±		1466

36.1.18.72.1 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 1886

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

CodeName	Name	Definition
		31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated 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

CodeName	Name	Definition
		same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 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

CodeName	Name	Definition
		same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

36.1.18.72.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of the format of interest computation method.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.18.73 YieldedOrValueType1Choice

Definition: Choice of value type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1467
Or}	ValueType <ValTp>	[1..1]	CodeSet		1467

36.1.18.73.1 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.18.73.2 ValueType <ValTp>

Presence: [1..1]

Definition: Type of value in which the price is expressed.

Datatype: "[PriceValueType1Code](#)" on page 1918

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.

36.1.18.74 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		1468
	Envelope <Envlp>	[1..1]	(External Schema)		1468

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.

36.1.18.74.1 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 1997

36.1.18.74.2 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.

36.1.18.75 RateOrName1Choice

Definition: Choice between a percentage rate or a rate name.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C29	1468
Or}	RateName <RateNm>	[1..1]	±		1469

36.1.18.75.1 Rate <Rate>

Presence: [1..1]

Definition: Pricing expressed as a rate.

Impacted by: C29 "SignRule"

Rate <Rate> contains the following elements (see "Rate2" on page 1578 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

36.1.18.75.2 RateName <RateNm>

Presence: [1..1]

Definition: Pricing expressed as a rate name.

RateName <RateNm> contains the following elements (see ["RateName1" on page 1579](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1579
	RateName <RateNm>	[1..1]	Text		1580

36.1.18.76 NumberCount1Choice

Definition: Choice of number count type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1469
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1469
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1470
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1470

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.

36.1.18.76.1 CurrentInstructionNumber <CurlInstrNb>

Presence: [1..1]

Definition: Sequential number of the instruction in a range of linked settlement instructions.

Datatype: ["Exact3NumericText" on page 1995](#)

36.1.18.76.2 TotalNumber <TtlNb>

Presence: [1..1]

Definition: Total numbers of settlement transactions, receipts and deliveries, and the concerned settlement transaction number.

Impacted by: [C9 "CurrentInstructionNumberRule"](#), [C6 "BlockTradeGuideline"](#)

TotalNumber <TtlNb> contains the following **TotalNumber1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1470
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1470

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.

36.1.18.76.2.1 CurrentInstructionNumber <CurlInstrNb>

Presence: [1..1]

Definition: Sequential number of the instruction in a range of linked settlement instructions.

Datatype: "Exact3NumericText" on page 1995

36.1.18.76.2.2 TotalOfLinkedInstructions <TtlOfLkdInstrs>

Presence: [1..1]

Definition: Total number of settlement instructions that are linked together.

Datatype: "Exact3NumericText" on page 1995

36.1.18.77 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		1470
Or}	Long <Lng>	[1..1]	Text		1471

36.1.18.77.1 Short <Shrt>

Presence: [1..1]

Definition: Number of maximum 3 numeric text.

Datatype: "Exact3NumericText" on page 1995

36.1.18.77.2 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 1995**36.1.19 Organisation Identification****36.1.19.1 OrganisationIdentification29***Definition:* Unique and unambiguous way to identify an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C7	1471
	LEI <LEI>	[0..1]	IdentifierSet		1471
	Other <Othr>	[0..*]			1471
	Identification <Id>	[1..1]	Text		1472
	SchemeName <SchmeNm>	[0..1]			1472
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	Text		1472
	Issuer </ssr>	[0..1]	Text		1472

36.1.19.1.1 AnyBIC <AnyBIC>*Presence:* [0..1]*Definition:* Business identification code of the organisation.*Impacted by:* C7 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 1991**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.

36.1.19.1.2 LEI <LEI>*Presence:* [0..1]*Definition:* Legal entity identification as an alternate identification for a party.*Datatype:* "LEIIdentifier" on page 1993**36.1.19.1.3 Other <Othr>***Presence:* [0..*]

Definition: Unique identification of an organisation, as assigned by an institution, using an identification scheme.

Other <Othr> contains the following **GenericOrganisationIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1472
	SchemeName <SchmeNm>	[0..1]			1472
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	Text		1472
	Issuer <Issr>	[0..1]	Text		1472

36.1.19.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max35Text" on page 1997

36.1.19.1.3.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following **OrganisationIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	Text		1472

36.1.19.1.3.2.1 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 1874

36.1.19.1.3.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1997

36.1.19.1.3.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 1997

36.1.19.2 OrganisationIdentification31

Definition: Unique and unambiguous way to identify an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C7	1473
	Other <Othr>	[0..*]			1473
	Identification <Id>	[1..1]	Text		1474
	SchemeName <SchmeNm>	[0..1]			1474
{Or	Code <Cd>	[1..1]	CodeSet		1474
Or}	Proprietary <Prtry>	[1..1]	Text		1474
	Issuer <Issr>	[0..1]	Text		1474

36.1.19.2.1 AnyBIC <AnyBIC>

Presence: [0..1]

Definition: Code allocated to an institution by the ISO 9362 Registration Authority as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C7 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1991

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.

36.1.19.2.2 Other <Othr>

Presence: [0..*]

Definition: Unique identification of an organisation, as assigned by an institution, using an identification scheme.

Other <Othr> contains the following **GenericOrganisationIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1474
	SchemeName <SchmeNm>	[0..1]			1474
{Or	Code <Cd>	[1..1]	CodeSet		1474
Or}	Proprietary <Prtry>	[1..1]	Text		1474
	Issuer <Issr>	[0..1]	Text		1474

36.1.19.2.2.1 Identification <Id>*Presence:* [1..1]*Definition:* Identification assigned by an institution.*Datatype:* "Max35Text" on page 1997**36.1.19.2.2.2 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following
OrganisationIdentificationSchemeName1Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1474
Or}	Proprietary <Prtry>	[1..1]	Text		1474

36.1.19.2.2.2.1 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 1874**36.1.19.2.2.2.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Name of the identification scheme, in a free text form.*Datatype:* "Max35Text" on page 1997**36.1.19.2.2.3 Issuer <Issr>***Presence:* [0..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 1997**36.1.20 Party Identification****36.1.20.1 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	C12	1475
	Identification <Id>	[1..1]	Text		1475

36.1.20.1.1 Country <Ctry>*Presence:* [0..1]*Definition:* Country in which the organisation is registered.*Impacted by:* C12 "Country"*Datatype:* "CountryCode" on page 1866**Constraints**

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

36.1.20.1.2 Identification <Id>*Presence:* [1..1]*Definition:* Description of an organisation.*Datatype:* "Max35Text" on page 1997**36.1.20.2 Party38Choice***Definition:* Nature or use of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification <OrgId>	[1..1]	±		1475
Or}	PrivateIdentification <PrvtId>	[1..1]	±		1476

36.1.20.2.1 OrganisationIdentification <OrgId>*Presence:* [1..1]*Definition:* Unique and unambiguous way to identify an organisation.

OrganisationIdentification <OrgId> contains the following elements (see "OrganisationIdentification29" on page 1471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C7	1471
	LEI <LEI>	[0..1]	IdentifierSet		1471
	Other <Othr>	[0..*]			1471
	Identification <Id>	[1..1]	Text		1472
	SchemeName <SchmeNm>	[0..1]			1472
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	Text		1472
	Issuer <Issr>	[0..1]	Text		1472

36.1.20.2.2 PrivateIdentification <PrvtId>*Presence:* [1..1]*Definition:* Unique and unambiguous identification of a person, for example a passport.**PrivateIdentification <PrvtId>** contains the following elements (see "[PersonIdentification13](#)" on page 1534 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			1534
	BirthDate <BirthDt>	[1..1]	Date		1534
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		1535
	CityOfBirth <CityOfBirth>	[1..1]	Text		1535
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C12	1535
	Other <Othr>	[0..*]			1535
	Identification <Id>	[1..1]	Text		1535
	SchemeName <SchmeNm>	[0..1]			1536
{Or	Code <Cd>	[1..1]	CodeSet		1536
Or}	Proprietary <Prtry>	[1..1]	Text		1536
	Issuer <Issr>	[0..1]	Text		1536

36.1.20.3 OtherParties33*Definition:* Other parties' information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1477
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1477
	StockExchange <StockXchg>	[0..1]	±		1477
	TradeRegulator <TradRgltr>	[0..1]	±		1478
	TripartyAgent <TrptyAgt>	[0..1]	±		1478
	Broker <Brkr>	[0..1]	±		1479

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.

36.1.20.3.1 Investor <Invstr>*Presence:* [0..*]*Definition:* Party, either an individual or organisation, whose assets are being invested.*Impacted by:* C21 "IdentificationNationalityOfInvestorRule"**Investor <Invstr>** contains the following elements (see "PartyIdentificationAndAccount167" on page 1482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1483
	AlternateIdentification <AltrId>	[0..1]	±		1483
	Nationality <Ntlty>	[0..1]	CodeSet	C12	1483
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1483
	ProcessingIdentification <PrclId>	[0..1]	Text		1484
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1484

Constraints

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

36.1.20.3.2 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 "PartyIdentificationAndAccount166" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1484
	LEI <LEI>	[0..1]	IdentifierSet		1485
	AlternateIdentification <AltrId>	[0..1]	±		1485
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1485
	ProcessingIdentification <PrclId>	[0..1]	Text		1485
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1485

36.1.20.3.3 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 "[PartyIdentificationAndAccount165](#)" on page 1486 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1486
	LEI <LEI>	[0..1]	IdentifierSet		1486
	AlternateIdentification <AltrnId>	[0..1]	±		1487
	ProcessingIdentification <PrcgId>	[0..1]	Text		1487
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1487

36.1.20.3.4 TradeRegulator <TradRgltr>

Presence: [0..1]

Definition: Institution to which a trade must be reported.

TradeRegulator <TradRgltr> contains the following elements (see "[PartyIdentificationAndAccount165](#)" on page 1486 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1486
	LEI <LEI>	[0..1]	IdentifierSet		1486
	AlternateIdentification <AltrnId>	[0..1]	±		1487
	ProcessingIdentification <PrcgId>	[0..1]	Text		1487
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1487

36.1.20.3.5 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 "[PartyIdentificationAndAccount166](#)" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1484
	LEI <LEI>	[0..1]	IdentifierSet		1485
	AlternateIdentification <AltrnId>	[0..1]	±		1485
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1485
	ProcessingIdentification <PrcgId>	[0..1]	Text		1485
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1485

36.1.20.3.6 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 "[PartyIdentificationAndAccount166](#)" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1484
	LEI <LEI>	[0..1]	IdentifierSet		1485
	AlternateIdentification <AltrId>	[0..1]	±		1485
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1485
	ProcessingIdentification <PrctlId>	[0..1]	Text		1485
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1485

36.1.20.4 CashParties36*Definition:* Payment processes required to transfer cash from the debtor to the creditor.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1479
	DebtorAgent <DbtrAgt>	[0..1]	±		1480
	Creditor <Cdtr>	[0..1]	±		1480
	CreditorAgent <CdtrAgt>	[0..1]	±		1481
	Intermediary <Intrmy>	[0..1]	±		1481

36.1.20.4.1 Debtor <Dbtr>*Presence:* [0..1]*Definition:* Party that owes an amount of money to the (ultimate) creditor.

Debtor <Dbtr> contains the following elements (see "[PartyIdentificationAndAccount164](#)" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1488
	LEI <LEI>	[0..1]	IdentifierSet		1488
	AlternateIdentification <AltrId>	[0..1]	±		1488
	CashAccount <CshAcct>	[0..1]	±		1489
	ChargesAccount <ChrgsAcct>	[0..1]	±		1489
	CommissionAccount <ComssnAcct>	[0..1]	±		1489
	TaxAccount <TaxAcct>	[0..1]	±		1489
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1490

36.1.20.4.2 DebtorAgent <DbtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the debtor.

DebtorAgent <DbtrAgt> contains the following elements (see "[PartyIdentificationAndAccount171](#)" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1506
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1506
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1507
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1507
	LEI <LEI>	[0..1]	IdentifierSet		1507
	AlternateIdentification <AltrId>	[0..1]	±		1507
	CashAccount <CshAcct>	[0..1]	±		1508
	ChargesAccount <ChrgsAcct>	[0..1]	±		1508
	CommissionAccount <ComssnAcct>	[0..1]	±		1508
	TaxAccount <TaxAcct>	[0..1]	±		1508
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1509

36.1.20.4.3 Creditor <Cdtr>

Presence: [0..1]

Definition: Party to which an amount of money is due.

Creditor <Cdtr> contains the following elements (see "PartyIdentificationAndAccount164" on page 1487 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1488
	LEI <LEI>	[0..1]	IdentifierSet		1488
	AlternateIdentification <AltrId>	[0..1]	±		1488
	CashAccount <CshAcct>	[0..1]	±		1489
	ChargesAccount <ChrgsAcct>	[0..1]	±		1489
	CommissionAccount <ComssnAcct>	[0..1]	±		1489
	TaxAccount <TaxAcct>	[0..1]	±		1489
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1490

36.1.20.4.4 CreditorAgent <CdtrAgt>

Presence: [0..1]

Definition: Financial institution servicing an account for the creditor.

CreditorAgent <CdtrAgt> contains the following elements (see "PartyIdentificationAndAccount171" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1506
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1506
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1507
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1507
	LEI <LEI>	[0..1]	IdentifierSet		1507
	AlternateIdentification <AltrId>	[0..1]	±		1507
	CashAccount <CshAcct>	[0..1]	±		1508
	ChargesAccount <ChrgsAcct>	[0..1]	±		1508
	CommissionAccount <ComssnAcct>	[0..1]	±		1508
	TaxAccount <TaxAcct>	[0..1]	±		1508
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1509

36.1.20.4.5 Intermediary <Intrmy>

Presence: [0..1]

Definition: Financial institution through which the transaction must pass to reach the account with institution.

Intermediary <Intrmy> contains the following elements (see "PartyIdentificationAndAccount171" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1506
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1506
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1507
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1507
	LEI <LEI>	[0..1]	IdentifierSet		1507
	AlternateIdentification <AltrnId>	[0..1]	±		1507
	CashAccount <CshAcct>	[0..1]	±		1508
	ChargesAccount <ChrgsAcct>	[0..1]	±		1508
	CommissionAccount <ComssnAcct>	[0..1]	±		1508
	TaxAccount <TaxAcct>	[0..1]	±		1508
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1509

36.1.20.5 PartyIdentificationAndAccount167

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1483
	AlternateIdentification <AltrnId>	[0..1]	±		1483
	Nationality <Ntity>	[0..1]	CodeSet	C12	1483
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1483
	ProcessingIdentification <PrctlId>	[0..1]	Text		1484
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1484

Constraints

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

36.1.20.5.1 Identification <Id>

Presence: [0..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1525 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1525
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1525
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1525

36.1.20.5.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "[LEIIdentifier](#)" on page 1993

36.1.20.5.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1531 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1532
	Country <Ctry>	[1..1]	CodeSet	C12	1532
	AlternateIdentification <AltrnId>	[1..1]	Text		1532

36.1.20.5.4 Nationality <Ntlty>

Presence: [0..1]

Definition: Nationality of the investor or country of incorporation (for a company).

Impacted by: [C12 "Country"](#)

Datatype: "[CountryCode](#)" on page 1866

Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

36.1.20.5.5 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: "[Max35Text](#)" on page 1997

36.1.20.5.6 ProcessingIdentification <PrcgId>*Presence:* [0..1]*Definition:* Unambiguous identification of the transaction for the party identified.*Datatype:* "Max35Text" on page 1997**36.1.20.5.7 AdditionalInformation <AddtlInf>***Presence:* [0..1]*Definition:* Provides additional information regarding the party.*Impacted by:* C5 "AdditonalDetailsGuideline"**AdditionalInformation <AddtlInf>** contains the following elements (see "PartyTextInformation1" on page 1533 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1533
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1533
	RegistrationDetails <RegnDtls>	[0..1]	Text		1534

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.

36.1.20.6 PartyIdentificationAndAccount166*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1484
	LEI <LEI>	[0..1]	IdentifierSet		1485
	AlternateIdentification <AltrnId>	[0..1]	±		1485
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1485
	ProcessingIdentification <PrcgId>	[0..1]	Text		1485
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1485

36.1.20.6.1 Identification <Id>*Presence:* [1..1]*Definition:* Identification of the party.

Identification <Id> contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1525 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1525
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1525
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1525

36.1.20.6.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "[LEIIdentifier](#)" on page 1993

36.1.20.6.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1531 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1532
	Country <Ctry>	[1..1]	CodeSet	C12	1532
	AlternateIdentification <AltrnId>	[1..1]	Text		1532

36.1.20.6.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

Datatype: "[Max35Text](#)" on page 1997

36.1.20.6.5 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "[Max35Text](#)" on page 1997

36.1.20.6.6 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party.

Impacted by: [C5 "AdditionalDetailsGuideline"](#)

AdditionalInformation <AddtlInf> contains the following elements (see "[PartyTextInformation1](#)" on page 1533 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1533
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1533
	RegistrationDetails <RegnDtls>	[0..1]	Text		1534

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.

36.1.20.7 PartyIdentificationAndAccount165

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1486
	LEI <LEI>	[0..1]	IdentifierSet		1486
	AlternateIdentification <AltrnId>	[0..1]	±		1487
	ProcessingIdentification <PrcgId>	[0..1]	Text		1487
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1487

36.1.20.7.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1525 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1525
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1525
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1525

36.1.20.7.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "[LEIIdentifier](#)" on page 1993

36.1.20.7.3 Alternateldidentification <Altrnld>*Presence:* [0..1]*Definition:* Alternate identification for a party.**Alternateldidentification <Altrnld>** contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1531 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1532
	Country <Ctry>	[1..1]	CodeSet	C12	1532
	Alternateldidentification <Altrnld>	[1..1]	Text		1532

36.1.20.7.4 ProcessingIdentification <Prcgld>*Presence:* [0..1]*Definition:* Unambiguous identification of the transaction for the party identified.*Datatype:* "[Max35Text](#)" on page 1997**36.1.20.7.5 AdditionalInformation <AddtlInf>***Presence:* [0..1]*Definition:* Provides additional information regarding the party.*Impacted by:* [C5 "AdditonalDetailsGuideline"](#)**AdditionalInformation <AddtlInf>** contains the following elements (see "[PartyTextInformation1](#)" on page 1533 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1533
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1533
	RegistrationDetails <RegnDtls>	[0..1]	Text		1534

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.

36.1.20.8 PartyIdentificationAndAccount164*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1488
	LEI <LEI>	[0..1]	IdentifierSet		1488
	AlternateIdentification <AltrnId>	[0..1]	±		1488
	CashAccount <CshAcct>	[0..1]	±		1489
	ChargesAccount <ChrgsAcct>	[0..1]	±		1489
	CommissionAccount <ComssnAcct>	[0..1]	±		1489
	TaxAccount <TaxAcct>	[0..1]	±		1489
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1490

36.1.20.8.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1525 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1525
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1525
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1525

36.1.20.8.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "[LEIIdentifier](#)" on page 1993

36.1.20.8.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1531 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1532
	Country <Ctry>	[1..1]	CodeSet	C12	1532
	AlternateIdentification <AltrnId>	[1..1]	Text		1532

36.1.20.8.4 CashAccount <CshAcct>*Presence:* [0..1]*Definition:* Account to or from which a cash entry is made.**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

36.1.20.8.5 ChargesAccount <ChrgsAcct>*Presence:* [0..1]*Definition:* Account to be used for charges/fees if different from the account for payment.**ChargesAccount <ChrgsAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

36.1.20.8.6 CommissionAccount <ComssnAcct>*Presence:* [0..1]*Definition:* Account to be used for commission if different from the account for payment.**CommissionAccount <ComssnAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

36.1.20.8.7 TaxAccount <TaxAcct>*Presence:* [0..1]*Definition:* Account to be used for taxes if different from the account for payment.**TaxAccount <TaxAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

36.1.20.8.8 AdditionalInformation <AddtlInf>*Presence:* [0..1]*Definition:* Provides additional information to a party identification.*Impacted by:* C5 "AdditionalDetailsRule"**AdditionalInformation <AddtlInf>** contains the following elements (see "PartyTextInformation2" on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1533
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1533

Constraints

- **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.

36.1.20.9 Counterparty13Choice*Definition:* Choice between buyer and seller.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±		1490
Or}	Buyer <Buyr>	[1..1]	±		1491

36.1.20.9.1 Seller <Sellr>*Presence:* [1..1]*Definition:* Party that sells goods or services, or a financial instrument.**Seller <Sellr>** contains the following elements (see "PartyIdentificationAndAccount168" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrnId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

36.1.20.9.2 Buyer <Buyr>*Presence:* [1..1]*Definition:* Party that buys goods or services, or a financial instrument.**Buyer <Buyr>** contains the following elements (see "PartyIdentificationAndAccount168" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

36.1.20.10 SettlementParties79*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1492
	Party3 <Pty3>	[0..1]	±		1492
	Party4 <Pty4>	[0..1]	±		1493
	Party5 <Pty5>	[0..1]	±		1493

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
```

36.1.20.10.1 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

36.1.20.10.2 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Party3 <Pty3> contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrnId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

36.1.20.10.3 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Party4 <Pty4> contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrnId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

36.1.20.10.4 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Party5 <Pty5> contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

36.1.20.11 SettlementParties77

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1495
	Party1 <Pty1>	[0..1]	±		1496
	Party2 <Pty2>	[0..1]	±		1496
	Party3 <Pty3>	[0..1]	±		1497
	Party4 <Pty4>	[0..1]	±		1497
	Party5 <Pty5>	[0..1]	±		1498

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.

36.1.20.11.1 Depository <Dpstry>

Presence: [0..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains the following elements (see "PartyIdentification146" on page 1518 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1519
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1519
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1519
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrId>	[0..1]	±		1520
	ProcessingDate <PrcgDt>	[0..1]	±		1520
	ProcessingIdentification <PrcgId>	[0..1]	Text		1521
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1521

36.1.20.11.2 Party1 <Pty1>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following elements (see "PartyIdentificationAndAccount169" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1511
	LEI <LEI>	[0..1]	IdentifierSet		1511
	AlternateIdentification <AltrId>	[0..1]	±		1511
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1511
	ProcessingDate <PrcgDt>	[0..1]	±		1512
	ProcessingIdentification <PrcgId>	[0..1]	Text		1512
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1512

36.1.20.11.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following elements (see "[PartyIdentificationAndAccount169](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1511
	LEI <LEI>	[0..1]	IdentifierSet		1511
	AlternateIdentification <AltrnId>	[0..1]	±		1511
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1511
	ProcessingDate <PrcgDt>	[0..1]	±		1512
	ProcessingIdentification <PrcgId>	[0..1]	Text		1512
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1512

36.1.20.11.4 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Party3 <Pty3> contains the following elements (see "[PartyIdentificationAndAccount169](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1511
	LEI <LEI>	[0..1]	IdentifierSet		1511
	AlternateIdentification <AltrnId>	[0..1]	±		1511
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1511
	ProcessingDate <PrcgDt>	[0..1]	±		1512
	ProcessingIdentification <PrcgId>	[0..1]	Text		1512
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1512

36.1.20.11.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Party4 <Pty4> contains the following elements (see "[PartyIdentificationAndAccount169](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1511
	LEI <LEI>	[0..1]	IdentifierSet		1511
	AlternateIdentification <AltrnId>	[0..1]	±		1511
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1511
	ProcessingDate <PrcgDt>	[0..1]	±		1512
	ProcessingIdentification <PrcgId>	[0..1]	Text		1512
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1512

36.1.20.11.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Party5 <Pty5> contains the following elements (see "[PartyIdentificationAndAccount169](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1511
	LEI <LEI>	[0..1]	IdentifierSet		1511
	AlternateIdentification <AltrnId>	[0..1]	±		1511
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1511
	ProcessingDate <PrcgDt>	[0..1]	±		1512
	ProcessingIdentification <PrcgId>	[0..1]	Text		1512
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1512

36.1.20.12 SettlementParties76

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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.

36.1.20.12.1 Depository <Dpstry>

Presence: [0..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains the following elements (see "[PartyIdentification146](#)" on page 1518 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1519
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1519
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1519
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	ProcessingDate <PrdgDt>	[0..1]	±		1520
	ProcessingIdentification <PrctlId>	[0..1]	Text		1521
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1521

36.1.20.12.2 Party1 <Pty1>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the depository.**Party1 <Pty1>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrnId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

36.1.20.12.3 Party2 <Pty2>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.**Party2 <Pty2>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrnId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

36.1.20.12.4 Party3 <Pty3>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 2.

Party3 <Pty3> contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrnId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

36.1.20.12.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Party4 <Pty4> contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrnId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

36.1.20.12.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Party5 <Pty5> contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1513 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrnId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrcgDt>	[0..1]	±		1514
	ProcessingIdentification <PrcgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

36.1.20.13 SettlementParties78

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1504
	Party1 <Pty1>	[0..1]	±		1504
	Party2 <Pty2>	[0..1]	±		1504
	Party3 <Pty3>	[0..1]	±		1505
	Party4 <Pty4>	[0..1]	±		1505
	Party5 <Pty5>	[0..1]	±		1505

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

36.1.20.13.1 Depository <Dpstry>

Presence: [0..1]

Definition: First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

Depository <Dpstry> contains the following elements (see "PartyIdentification148" on page 1517 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1517
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1517
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1518
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1518
	LEI <LEI>	[0..1]	IdentifierSet		1518
	ProcessingIdentification <PrcgId>	[0..1]	Text		1518

36.1.20.13.2 Party1 <Pty1>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the depository.

Party1 <Pty1> contains the following elements (see "PartyIdentificationAndAccount170" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1509
	LEI <LEI>	[0..1]	IdentifierSet		1510
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1510
	ProcessingIdentification <PrcgId>	[0..1]	Text		1510

36.1.20.13.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following elements (see "[PartyIdentificationAndAccount170](#)" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1509
	LEI <LEI>	[0..1]	IdentifierSet		1510
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1510
	ProcessingIdentification <PrcgId>	[0..1]	Text		1510

36.1.20.13.4 Party3 <Pty3>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 2.

Party3 <Pty3> contains the following elements (see "[PartyIdentificationAndAccount170](#)" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1509
	LEI <LEI>	[0..1]	IdentifierSet		1510
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1510
	ProcessingIdentification <PrcgId>	[0..1]	Text		1510

36.1.20.13.5 Party4 <Pty4>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 3.

Party4 <Pty4> contains the following elements (see "[PartyIdentificationAndAccount170](#)" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1509
	LEI <LEI>	[0..1]	IdentifierSet		1510
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1510
	ProcessingIdentification <PrcgId>	[0..1]	Text		1510

36.1.20.13.6 Party5 <Pty5>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 4.

Party5 <Pty5> contains the following elements (see "[PartyIdentificationAndAccount170](#)" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1509
	LEI <LEI>	[0..1]	IdentifierSet		1510
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1510
	ProcessingIdentification <PrcgId>	[0..1]	Text		1510

36.1.20.14 PartyIdentificationAndAccount171

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1506
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1506
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1507
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1507
	LEI <LEI>	[0..1]	IdentifierSet		1507
	AlternateIdentification <AltrnId>	[0..1]	±		1507
	CashAccount <CshAcct>	[0..1]	±		1508
	ChargesAccount <ChrgsAcct>	[0..1]	±		1508
	CommissionAccount <ComssnAcct>	[0..1]	±		1508
	TaxAccount <TaxAcct>	[0..1]	±		1508
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1509

36.1.20.14.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification133Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1506
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1507
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1507

36.1.20.14.1.1 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: C2 "BICFI"

Datatype: "BICFIDec2014Identifier" on page 1991

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.

36.1.20.14.1.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress5" on page 1539 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1540
	Address <Adr>	[0..1]	±		1540

36.1.20.14.1.3 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification36" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1368

36.1.20.14.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 1993

36.1.20.14.3 AlternateIdentification <AltrId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1531 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1532
	Country <Ctry>	[1..1]	CodeSet	C12	1532
	AlternateIdentification <AltrnId>	[1..1]	Text		1532

36.1.20.14.4 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

36.1.20.14.5 ChargesAccount <ChrgsAcct>

Presence: [0..1]

Definition: Account to be used for charges/fees if different from the account for payment.

ChargesAccount <ChrgsAcct> contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

36.1.20.14.6 CommissionAccount <ComssnAcct>

Presence: [0..1]

Definition: Account to be used for commission if different from the account for payment.

CommissionAccount <ComssnAcct> contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

36.1.20.14.7 TaxAccount <TaxAcct>

Presence: [0..1]

Definition: Account to be used for taxes if different from the account for payment.

TaxAccount <TaxAcct> contains one of the following elements (see "CashAccountIdentification5Choice" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

36.1.20.14.8 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: C5 "AdditionalDetailsRule"

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation2" on page 1532 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1533
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1533

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.

36.1.20.15 PartyIdentificationAndAccount170

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1509
	LEI <LEI>	[0..1]	IdentifierSet		1510
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1510
	ProcessingIdentification <PrctlId>	[0..1]	Text		1510

36.1.20.15.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1525 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1525
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1525
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1525

36.1.20.15.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "[LEIIdentifier](#)" on page 1993

36.1.20.15.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

36.1.20.15.4 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "[Max35Text](#)" on page 1997

36.1.20.16 PartyIdentificationAndAccount169

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1511
	LEI <LEI>	[0..1]	IdentifierSet		1511
	AlternateIdentification <AltrnId>	[0..1]	±		1511
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1511
	ProcessingDate <PrcgDt>	[0..1]	±		1512
	ProcessingIdentification <PrcgId>	[0..1]	Text		1512
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1512

36.1.20.16.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1525 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1525
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1525
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1525

36.1.20.16.2 LEI <LEI>

Presence: [0..1]

Definition: Legal Entity Identification as an alternate identification for a party.

Datatype: "[LEIIdentifier](#)" on page 1993

36.1.20.16.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1531 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1532
	Country <Ctry>	[1..1]	CodeSet	C12	1532
	AlternateIdentification <AltrnId>	[1..1]	Text		1532

36.1.20.16.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount22](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Type <Tp>	[0..1]	±		1217
	Name <Nm>	[0..1]	Text		1217

36.1.20.16.5 ProcessingDate <PrcgDt>

Presence: [0..1]

Definition: Date/time at which the instruction was processed by the specified party.

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.20.16.6 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "[Max35Text](#)" on page 1997

36.1.20.16.7 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: [C5 "AdditionalDetailsGuideline"](#)

AdditionalInformation <AddtlInf> contains the following elements (see "[PartyTextInformation1](#)" on page 1533 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1533
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1533
	RegistrationDetails <RegnDtls>	[0..1]	Text		1534

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.

36.1.20.17 PartyIdentificationAndAccount168

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1513
	LEI <LEI>	[0..1]	IdentifierSet		1513
	AlternateIdentification <AltrnId>	[0..1]	±		1513
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1514
	ProcessingDate <PrdgDt>	[0..1]	±		1514
	ProcessingIdentification <PrdgId>	[0..1]	Text		1514
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1514

36.1.20.17.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1525 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1525
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1525
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1525

36.1.20.17.2 LEI <LEI>

Presence: [0..1]

Definition: Legal Entity Identification as an alternate identification for a party.

Datatype: "[LEIIdentifier](#)" on page 1993

36.1.20.17.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1531 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1532
	Country <Ctry>	[1..1]	CodeSet	C12	1532
	AlternateIdentification <AltrnId>	[1..1]	Text		1532

36.1.20.17.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

36.1.20.17.5 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.20.17.6 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "[Max35Text](#)" on page 1997

36.1.20.17.7 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: [C5 "AdditionalDetailsGuideline"](#)

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation1" on page 1533 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrnDtls>	[0..1]	Text		1533
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1533
	RegistrationDetails <RegnDtls>	[0..1]	Text		1534

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.

36.1.20.18 PartyIdentification149

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1515
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1515
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1516
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1516
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1516
	LEI <LEI>	[0..1]	IdentifierSet		1517

36.1.20.18.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following **PartyIdentification134Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1515
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1516
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1516
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1516

36.1.20.18.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C7 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1991

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.

36.1.20.18.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification36" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1368

36.1.20.18.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress5" on page 1539 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1540
	Address <Adr>	[0..1]	±		1540

36.1.20.18.1.4 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: C12 "Country"

Datatype: "CountryCode" on page 1866

Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

36.1.20.18.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 1993

36.1.20.19 PartyIdentification148

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1517
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1517
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1518
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1518
	LEI <LEI>	[0..1]	IdentifierSet		1518
	ProcessingIdentification <PrctlId>	[0..1]	Text		1518

36.1.20.19.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification122Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1517
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1518
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1518

36.1.20.19.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C7 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1991

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.

36.1.20.19.1.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

NameAndAddress <NmAndAdr> contains the following elements (see "[NameAndAddress5](#)" on page 1539 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1540
	Address <Adr>	[0..1]	±		1540

36.1.20.19.1.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: [C12 "Country"](#)

Datatype: "[CountryCode](#)" on page 1866

Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

36.1.20.19.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "[LEIIdentifier](#)" on page 1993

36.1.20.19.3 ProcessingIdentification <Prcgld>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: "[Max35Text](#)" on page 1997

36.1.20.20 PartyIdentification146

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1519
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1519
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1519
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1520
	LEI <LEI>	[0..1]	IdentifierSet		1520
	AlternateIdentification <AltrnId>	[0..1]	±		1520
	ProcessingDate <PrcgDt>	[0..1]	±		1520
	ProcessingIdentification <PrcgId>	[0..1]	Text		1521
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1521

36.1.20.20.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Identification <Id> contains one of the following **PartyIdentification122Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1519
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1519
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1520

36.1.20.20.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: C7 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1991

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.

36.1.20.20.1.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

NameAndAddress <NmAndAdr> contains the following elements (see "[NameAndAddress5](#)" on page 1539 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1540
	Address <Adr>	[0..1]	±		1540

36.1.20.20.1.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Impacted by: [C12 "Country"](#)

Datatype: "[CountryCode](#)" on page 1866

Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

36.1.20.20.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "[LEIIdentifier](#)" on page 1993

36.1.20.20.3 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1531 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1532
	Country <Ctry>	[1..1]	CodeSet	C12	1532
	AlternateIdentification <AltrnId>	[1..1]	Text		1532

36.1.20.20.4 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.20.20.5 ProcessingIdentification <PrcgId>

Presence: [0..1]

Definition: Unambiguous identification of the transaction for the party identified.

Datatype: ["Max35Text"](#) on page 1997

36.1.20.20.6 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

Impacted by: [C5 "AdditionalDetailsGuideline"](#)

AdditionalInformation <AddtlInf> contains the following elements (see ["PartyTextInformation1"](#) on page 1533 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtIs>	[0..1]	Text		1533
	PartyContactDetails <PtyCtctDtIs>	[0..1]	Text		1533
	RegistrationDetails <RegnDtIs>	[0..1]	Text		1534

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.

36.1.20.21 PartyIdentification144

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

36.1.20.21.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification127Choice" on page 1526 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1526
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1526

36.1.20.21.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 1993

36.1.20.22 Pledgee3

Definition: Identifies the entity to which the financial instruments are pledged.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1522
{Or	TypeAndIdentification <TpAndId>	[1..1]			1523
	Identification <Id>	[1..1]	IdentifierSet	C7	1523
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1523
Or	Identification <Id>	[1..1]			1524
	Identification <Id>	[0..1]	Text		1524
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1524
Or}	Proprietary <Prtry>	[1..1]	±		1524
	LEI <LEI>	[0..1]	IdentifierSet		1525

Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

36.1.20.22.1 PledgeeTypeAndIdentification <PldgeeTpAndId>

Presence: [0..1]

Definition: Unique identification of the party.

PledgeeTypeAndIdentification <PldgeeTpAndId> contains one of the following **PledgeeFormat5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TypeAndIdentification <TpAndId>	[1..1]			1523
	Identification <Id>	[1..1]	IdentifierSet	C7	1523
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1523
Or	Identification <Id>	[1..1]			1524
	Identification <Id>	[0..1]	Text		1524
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1524
Or}	Proprietary <Prtry>	[1..1]	±		1524

36.1.20.22.1.1 TypeAndIdentification <TpAndId>

Presence: [1..1]

Definition: Identification of the entity to which the financial instruments are pledged expressed as a code and a BIC.

TypeAndIdentification <TpAndId> contains the following **PledgeeTypeAndAnyBICIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet	C7	1523
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1523

36.1.20.22.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the entity to which the financial instruments are pledged, expressed as a BIC.

Impacted by: C7 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1991

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.

36.1.20.22.1.1.2 PledgeeType <PldgeeTp>

Presence: [1..1]

Definition: Entity to which the financial instruments are pledged expressed as a code.

Datatype: "PledgeeType1Code" on page 1916

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

36.1.20.22.1.2 Identification <Id>

Presence: [1..1]

Definition: Identification of the entity to which the financial instruments are pledged, expressed as a code and a narrative description.

Identification <Id> contains the following **PledgeeTypeAndText1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		1524
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1524

36.1.20.22.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Additional information about the entity to which the financial instruments are pledged.

Datatype: "Max35Text" on page 1997

36.1.20.22.1.2.2 PledgeeType <PldgeeTp>

Presence: [1..1]

Definition: Entity to which the financial instruments are pledged expressed as a code.

Datatype: "PledgeeType1Code" on page 1916

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

36.1.20.22.1.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Identification of the entity to which the financial instruments are pledged expressed as a proprietary type and narrative description.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification80](#)" on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1366
	Identification <Id>	[0..1]	Text		1366

36.1.20.22.2 LEI <LEI>*Presence:* [0..1]*Definition:* Legal entity identification as an alternate identification for a party.*Datatype:* "LEIIdentifier" on page 1993**36.1.20.23 PartyIdentification120Choice***Definition:* Choice between different formats for the identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1525
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1525
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1525

36.1.20.23.1 AnyBIC <AnyBIC>*Presence:* [1..1]*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".*Impacted by:* C7 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 1991**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.

36.1.20.23.2 ProprietaryIdentification <PrtryId>*Presence:* [1..1]*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1368

36.1.20.23.3 NameAndAddress <NmAndAdr>*Presence:* [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see "[NameAndAddress5](#)" on page 1539 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1540
	Address <Adr>	[0..1]	±		1540

36.1.20.24 PartyIdentification127Choice

Definition: Choice of identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1526
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1526

36.1.20.24.1 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: C7 "AnyBIC"

Datatype: "[AnyBICDec2014Identifier](#)" on page 1991

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.

36.1.20.24.2 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 "[GenericIdentification36](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1368

36.1.20.25 PartyIdentification125Choice

Definition: Choice of formats for the identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1527
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1527
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1527

36.1.20.25.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC.

Impacted by: [C7 "AnyBIC"](#)

Datatype: ["AnyBICDec2014Identifier" on page 1991](#)

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.

36.1.20.25.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to the party using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see ["GenericIdentification1" on page 1353](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1353
	SchemeName <SchmeNm>	[0..1]	Text		1353
	Issuer <Issr>	[0..1]	Text		1353

36.1.20.25.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of the party.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress5" on page 1539 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1540
	Address <Adr>	[0..1]	±		1540

36.1.20.26 PartyIdentification139

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party <Pty>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1528

36.1.20.26.1 Party <Pty>

Presence: [1..1]

Definition: Unique identification of the party.

Party <Pty> contains one of the following elements (see "PartyIdentification125Choice" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1527
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1527
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1527

36.1.20.26.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for the party.

Datatype: "LEIIdentifier" on page 1993

36.1.20.27 PartyIdentification136

Definition: Identification of the party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1529

36.1.20.27.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification120Choice" on page 1525 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1525
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1525
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1525

36.1.20.27.2 LEI <LEI>

Presence: [0..1]

Definition: Legal entity identification as an alternate identification for a party.

Datatype: "LEIIdentifier" on page 1993

36.1.20.28 PartyIdentification135

Definition: Specifies the identification of a person or an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1529
	PostalAddress <PstlAdr>	[0..1]	±		1529
	Identification <Id>	[0..1]	±		1530
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C12	1530
	ContactDetails <CtctDtls>	[0..1]	±		1531

36.1.20.28.1 Name <Nm>

Presence: [0..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max140Text" on page 1996

36.1.20.28.2 PostalAddress <PstlAdr>

Presence: [0..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

PostalAddress <PstIAdr> contains the following elements (see "[PostalAddress24](#)" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			1541
{Or	Code <Cd>	[1..1]	CodeSet		1541
Or}	Proprietary <Prtry>	[1..1]	±		1542
	Department <Dept>	[0..1]	Text		1542
	SubDepartment <SubDept>	[0..1]	Text		1542
	StreetName <StrtNm>	[0..1]	Text		1542
	BuildingNumber <BldgNb>	[0..1]	Text		1542
	BuildingName <BldgNm>	[0..1]	Text		1543
	Floor <Flr>	[0..1]	Text		1543
	PostBox <PstBx>	[0..1]	Text		1543
	Room <Room>	[0..1]	Text		1543
	PostCode <PstCd>	[0..1]	Text		1543
	TownName <TwnNm>	[0..1]	Text		1543
	TownLocationName <TwnLctnNm>	[0..1]	Text		1543
	DistrictName <DstrctNm>	[0..1]	Text		1543
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1544
	Country <Ctry>	[0..1]	CodeSet	C12	1544
	AddressLine <AdrLine>	[0..7]	Text		1544

36.1.20.28.3 Identification <Id>

Presence: [0..1]

Definition: Unique and unambiguous identification of a party.

Identification <Id> contains one of the following elements (see "[Party38Choice](#)" on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification <OrgId>	[1..1]	±		1475
Or}	PrivateIdentification <PrvtId>	[1..1]	±		1476

36.1.20.28.4 CountryOfResidence <CtryOfRes>

Presence: [0..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: C12 "Country"

Datatype: "CountryCode" on page 1866

Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

36.1.20.28.5 ContactDetails <CtctDtls>

Presence: [0..1]

Definition: Set of elements used to indicate how to contact the party.

ContactDetails <CtctDtls> contains the following elements (see "Contact4" on page 1536 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		1537
	Name <Nm>	[0..1]	Text		1537
	PhoneNumber <PhneNb>	[0..1]	Text		1537
	MobileNumber <MobNb>	[0..1]	Text		1538
	FaxNumber <FaxNb>	[0..1]	Text		1538
	EmailAddress <EmailAdr>	[0..1]	Text		1538
	EmailPurpose <EmailPurp>	[0..1]	Text		1538
	JobTitle <JobTitl>	[0..1]	Text		1538
	Responsibility <Rspnsblty>	[0..1]	Text		1538
	Department <Dept>	[0..1]	Text		1538
	Other <Othr>	[0..*]			1538
	ChannelType <ChanlTp>	[1..1]	Text		1539
	Identification <Id>	[0..1]	Text		1539
	PreferredMethod <PrefrdMtd>	[0..1]	CodeSet		1539

36.1.20.29 AlternatePartyIdentification7

Definition: Alternate identification for a party using an identification type, a country code and a text field.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1532
	Country <Ctry>	[1..1]	CodeSet	C12	1532
	AlternateIdentification <AltrnId>	[1..1]	Text		1532

36.1.20.29.1 IdentificationType <IdTp>*Presence:* [1..1]*Definition:* Specifies the type of alternate identification of the party identified.**IdentificationType <IdTp>** contains one of the following elements (see "[IdentificationType42Choice](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1365
Or}	Proprietary <Prtry>	[1..1]	±		1366

36.1.20.29.2 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:* [C12 "Country"](#)*Datatype:* ["CountryCode"](#) on page 1866**Constraints**

- Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

36.1.20.29.3 Alternateldentification <Altrnld>*Presence:* [1..1]*Definition:* Alternate identification for a party.*Datatype:* ["Max35Text"](#) on page 1997**36.1.20.30 PartyTextInformation2***Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1533
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1533

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.

36.1.20.30.1 DeclarationDetails <Dclrtndtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: "Max350Text" on page 1997

36.1.20.30.2 PartyContactDetails <PtyCtctDtls>

Presence: [0..1]

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Datatype: "Max140Text" on page 1996

36.1.20.31 PartyTextInformation1

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <Dclrtndtls>	[0..1]	Text		1533
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1533
	RegistrationDetails <Regndtls>	[0..1]	Text		1534

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.

36.1.20.31.1 DeclarationDetails <Dclrtndtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: "Max350Text" on page 1997

36.1.20.31.2 PartyContactDetails <PtyCtctDtls>

Presence: [0..1]

Definition: Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Datatype: "Max140Text" on page 1996

36.1.20.31.3 RegistrationDetails <RegnDtls>*Presence:* [0..1]*Definition:* Provides information required for the registration.*Datatype:* "Max350Text" on page 1997**36.1.21 Person Identification****36.1.21.1 PersonIdentification13***Definition:* Unique and unambiguous way to identify a person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			1534
	BirthDate <BirthDt>	[1..1]	Date		1534
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		1535
	CityOfBirth <CityOfBirth>	[1..1]	Text		1535
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C12	1535
	Other <Othr>	[0..*]			1535
	Identification <Id>	[1..1]	Text		1535
	SchemeName <SchmeNm>	[0..1]			1536
{Or	Code <Cd>	[1..1]	CodeSet		1536
Or}	Proprietary <Prtry>	[1..1]	Text		1536
	Issuer <Issr>	[0..1]	Text		1536

36.1.21.1.1 DateAndPlaceOfBirth <DtAndPlcOfBirth>*Presence:* [0..1]*Definition:* Date and place of birth of a person.**DateAndPlaceOfBirth <DtAndPlcOfBirth>** contains the following **DateAndPlaceOfBirth1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BirthDate <BirthDt>	[1..1]	Date		1534
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		1535
	CityOfBirth <CityOfBirth>	[1..1]	Text		1535
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C12	1535

36.1.21.1.1.1 BirthDate <BirthDt>*Presence:* [1..1]*Definition:* Date on which a person is born.

Datatype: "ISODate" on page 1990

36.1.21.1.1.2 ProvinceOfBirth <PrvcOfBirth>

Presence: [0..1]

Definition: Province where a person was born.

Datatype: "Max35Text" on page 1997

36.1.21.1.1.3 CityOfBirth <CityOfBirth>

Presence: [1..1]

Definition: City where a person was born.

Datatype: "Max35Text" on page 1997

36.1.21.1.1.4 CountryOfBirth <CtryOfBirth>

Presence: [1..1]

Definition: Country where a person was born.

Impacted by: C12 "Country"

Datatype: "CountryCode" on page 1866

Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

36.1.21.1.2 Other <Othr>

Presence: [0..*]

Definition: Unique identification of a person, as assigned by an institution, using an identification scheme.

Other <Othr> contains the following **GenericPersonIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1535
	SchemeName <SchmeNm>	[0..1]			1536
{Or	Code <Cd>	[1..1]	CodeSet		1536
Or}	Proprietary <Prtry>	[1..1]	Text		1536
	Issuer <Issr>	[0..1]	Text		1536

36.1.21.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a person.

Datatype: "Max35Text" on page 1997

36.1.21.1.2.2 SchemeName <SchmeNm>*Presence:* [0..1]*Definition:* Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following **PersonIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1536
Or}	Proprietary <Prtry>	[1..1]	Text		1536

36.1.21.1.2.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Name of the identification scheme, in a coded form as published in an external list.*Datatype:* "ExternalPersonIdentification1Code" on page 1874**36.1.21.1.2.2.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Name of the identification scheme, in a free text form.*Datatype:* "Max35Text" on page 1997**36.1.21.1.2.3 Issuer <Issr>***Presence:* [0..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 1997**36.1.21.2 Contact4***Definition:* Specifies the details of the contact person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		1537
	Name <Nm>	[0..1]	Text		1537
	PhoneNumber <PhneNb>	[0..1]	Text		1537
	MobileNumber <MobNb>	[0..1]	Text		1538
	FaxNumber <FaxNb>	[0..1]	Text		1538
	EmailAddress <EmailAdr>	[0..1]	Text		1538
	EmailPurpose <EmailPurp>	[0..1]	Text		1538
	JobTitle <JobTitl>	[0..1]	Text		1538
	Responsibility <Rspnsblty>	[0..1]	Text		1538
	Department <Dept>	[0..1]	Text		1538
	Other <Othr>	[0..*]			1538
	ChannelType <ChanlTp>	[1..1]	Text		1539
	Identification <Id>	[0..1]	Text		1539
	PreferredMethod <PrefrdMtd>	[0..1]	CodeSet		1539

36.1.21.2.1 NamePrefix <NmPrfx>

Presence: [0..1]

Definition: Specifies the terms used to formally address a person.

Datatype: "NamePrefix2Code" on page 1892

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MADM	Madam	Title of the person is Madam.
MISS	Miss	Title of the person is Miss.
MIST	Mister	Title of the person is Mister or Mr.
MIKS	GenderNeutral	Title of the person is gender neutral (Mx).

36.1.21.2.2 Name <Nm>

Presence: [0..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max140Text" on page 1996

36.1.21.2.3 PhoneNumber <PhneNb>

Presence: [0..1]

Definition: Collection of information that identifies a phone number, as defined by telecom services.

Datatype: "PhoneNumber" on page 1998

36.1.21.2.4 MobileNumber <MobNb>

Presence: [0..1]

Definition: Collection of information that identifies a mobile phone number, as defined by telecom services.

Datatype: "PhoneNumber" on page 1998

36.1.21.2.5 FaxNumber <FaxNb>

Presence: [0..1]

Definition: Collection of information that identifies a FAX number, as defined by telecom services.

Datatype: "PhoneNumber" on page 1998

36.1.21.2.6 EmailAddress <EmailAdr>

Presence: [0..1]

Definition: Address for electronic mail (e-mail).

Datatype: "Max2048Text" on page 1996

36.1.21.2.7 EmailPurpose <EmailPurp>

Presence: [0..1]

Definition: Purpose for which an email address may be used.

Datatype: "Max35Text" on page 1997

36.1.21.2.8 JobTitle <JobTitl>

Presence: [0..1]

Definition: Title of the function.

Datatype: "Max35Text" on page 1997

36.1.21.2.9 Responsibility <Rspnsblty>

Presence: [0..1]

Definition: Role of a person in an organisation.

Datatype: "Max35Text" on page 1997

36.1.21.2.10 Department <Dept>

Presence: [0..1]

Definition: Identification of a division of a large organisation or building.

Datatype: "Max70Text" on page 1998

36.1.21.2.11 Other <Othr>

Presence: [0..*]

Definition: Contact details in another form.

Other <Othr> contains the following **OtherContact1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ChannelType <ChanITp>	[1..1]	Text		1539
	Identification <Id>	[0..1]	Text		1539

36.1.21.2.11.1 ChannelType <ChanITp>

Presence: [1..1]

Definition: Method used to contact the financial institution's contact for the specific tax region.

Datatype: "Max4Text" on page 1997

36.1.21.2.11.2 Identification <Id>

Presence: [0..1]

Definition: Communication value such as phone number or email address.

Datatype: "Max128Text" on page 1996

36.1.21.2.12 PreferredMethod <PrefrdMtd>

Presence: [0..1]

Definition: Preferred method used to reach the contact.

Datatype: "PreferredContactMethod1Code" on page 1917

CodeName	Name	Definition
LETT	Letter	Preferred method used to reach the contact is per letter.
MAIL	Email	Preferred method used to reach the contact is per email.
PHON	Phone	Preferred method used to reach the contact is per phone.
FAXX	Fax	Preferred method used to reach the contact is per fax.
CELL	MobileOrCellPhone	Preferred method used to reach the contact is per mobile or cell phone.

36.1.22 Postal Address

36.1.22.1 NameAndAddress5

Definition: Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1540
	Address <Adr>	[0..1]	±		1540

36.1.22.1.1 Name <Nm>*Presence:* [1..1]*Definition:* Name by which a party is known and which is usually used to identify that party.*Datatype:* "Max350Text" on page 1997**36.1.22.1.2 Address <Adr>***Presence:* [0..1]*Definition:* Postal address of the party.**Address <Adr>** contains the following elements (see "PostalAddress1" on page 1544 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		1544
	AddressLine <AdrLine>	[0..5]	Text		1545
	StreetName <StrtNm>	[0..1]	Text		1545
	BuildingNumber <BldgNb>	[0..1]	Text		1545
	PostCode <PstCd>	[0..1]	Text		1545
	TownName <TwnNm>	[0..1]	Text		1545
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1545
	Country <Ctry>	[1..1]	CodeSet	C12	1546

36.1.22.2 PostalAddress24*Definition:* Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			1541
{Or	Code <Cd>	[1..1]	CodeSet		1541
Or}	Proprietary <Prtry>	[1..1]	±		1542
	Department <Dept>	[0..1]	Text		1542
	SubDepartment <SubDept>	[0..1]	Text		1542
	StreetName <StrtNm>	[0..1]	Text		1542
	BuildingNumber <BldgNb>	[0..1]	Text		1542
	BuildingName <BldgNm>	[0..1]	Text		1543
	Floor <Flr>	[0..1]	Text		1543
	PostBox <PstBx>	[0..1]	Text		1543
	Room <Room>	[0..1]	Text		1543
	PostCode <PstCd>	[0..1]	Text		1543
	TownName <TwnNm>	[0..1]	Text		1543
	TownLocationName <TwnLctnNm>	[0..1]	Text		1543
	DistrictName <DstrctNm>	[0..1]	Text		1543
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1544
	Country <Ctry>	[0..1]	CodeSet	C12	1544
	AddressLine <AdrLine>	[0..7]	Text		1544

36.1.22.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

AddressType <AdrTp> contains one of the following **AddressType3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1541
Or}	Proprietary <Prtry>	[1..1]	±		1542

36.1.22.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of address expressed as a code.

Datatype: "AddressType2Code" on page 1853

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.

CodeName	Name	Definition
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

36.1.22.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of address expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.22.2.2 Department <Dept>

Presence: [0..1]

Definition: Identification of a division of a large organisation or building.

Datatype: "[Max70Text](#)" on page 1998

36.1.22.2.3 SubDepartment <SubDept>

Presence: [0..1]

Definition: Identification of a sub-division of a large organisation or building.

Datatype: "[Max70Text](#)" on page 1998

36.1.22.2.4 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "[Max70Text](#)" on page 1998

36.1.22.2.5 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: "[Max16Text](#)" on page 1996

36.1.22.2.6 BuildingName <BldgNm>

Presence: [0..1]

Definition: Name of the building or house.

Datatype: "Max35Text" on page 1997

36.1.22.2.7 Floor <Flr>

Presence: [0..1]

Definition: Floor or storey within a building.

Datatype: "Max70Text" on page 1998

36.1.22.2.8 PostBox <PstBx>

Presence: [0..1]

Definition: Numbered box in a post office, assigned to a person or organisation, where letters are kept until called for.

Datatype: "Max16Text" on page 1996

36.1.22.2.9 Room <Room>

Presence: [0..1]

Definition: Building room number.

Datatype: "Max70Text" on page 1998

36.1.22.2.10 PostCode <PstCd>

Presence: [0..1]

Definition: Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

Datatype: "Max16Text" on page 1996

36.1.22.2.11 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: "Max35Text" on page 1997

36.1.22.2.12 TownLocationName <TwnLctnNm>

Presence: [0..1]

Definition: Specific location name within the town.

Datatype: "Max35Text" on page 1997

36.1.22.2.13 DistrictName <DstrctNm>

Presence: [0..1]

Definition: Identifies a subdivision within a country sub-division.

Datatype: "Max35Text" on page 1997

36.1.22.2.14 CountrySubDivision <CtrySubDvsn>*Presence:* [0..1]*Definition:* Identifies a subdivision of a country such as state, region, county.*Datatype:* "Max35Text" on page 1997**36.1.22.2.15 Country <Ctry>***Presence:* [0..1]*Definition:* Nation with its own government.*Impacted by:* C12 "Country"*Datatype:* "CountryCode" on page 1866**Constraints**

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

36.1.22.2.16 AddressLine <AdrLine>*Presence:* [0..7]*Definition:* Information that locates and identifies a specific address, as defined by postal services, presented in free format text.*Datatype:* "Max70Text" on page 1998**36.1.22.3 PostalAddress1***Definition:* Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		1544
	AddressLine <AdrLine>	[0..5]	Text		1545
	StreetName <StrtNm>	[0..1]	Text		1545
	BuildingNumber <BldgNb>	[0..1]	Text		1545
	PostCode <PstCd>	[0..1]	Text		1545
	TownName <TwnNm>	[0..1]	Text		1545
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1545
	Country <Ctry>	[1..1]	CodeSet	C12	1546

36.1.22.3.1 AddressType <AdrTp>*Presence:* [0..1]*Definition:* Identifies the nature of the postal address.*Datatype:* "AddressType2Code" on page 1853

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

36.1.22.3.2 AddressLine <AdrLine>

Presence: [0..5]

Definition: Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

Datatype: "Max70Text" on page 1998

36.1.22.3.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 1998

36.1.22.3.4 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: "Max16Text" on page 1996

36.1.22.3.5 PostCode <PstCd>

Presence: [0..1]

Definition: Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

Datatype: "Max16Text" on page 1996

36.1.22.3.6 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: "Max35Text" on page 1997

36.1.22.3.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country for example, state, region, county.

Datatype: "Max35Text" on page 1997

36.1.22.3.8 Country <Ctry>*Presence:* [1..1]*Definition:* Nation with its own government.*Impacted by:* C12 "Country"*Datatype:* "CountryCode" on page 1866**Constraints**

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

36.1.23 Price**36.1.23.1 TypeOfPrice29Choice***Definition:* Choice of format for the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1546
Or}	Proprietary <Prtry>	[1..1]	±		1546

36.1.23.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Type of price expressed as an ISO 20022 code.*Datatype:* "TypeOfPrice14Code" on page 1980

CodeName	Name	Definition
AVER	Average	Price is an average execution price.

36.1.23.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Type of price expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.23.2 Price10*Definition:* Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1547
{Or	Yielded <Yldd>	[1..1]	Indicator		1547
Or}	ValueType <ValTp>	[1..1]	CodeSet		1547
	Value <Val>	[1..1]	±		1548

36.1.23.2.1 Type <Tp>

Presence: [1..1]

Definition: Specification of the price type.

Type <Tp> contains one of the following **YieldedOrValueType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1547
Or}	ValueType <ValTp>	[1..1]	CodeSet		1547

36.1.23.2.1.1 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.23.2.1.2 ValueType <ValTp>

Presence: [1..1]

Definition: Type of value in which the price is expressed.

Datatype: "PriceValueType12Code" on page 1917

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.
PARV	Par	Price is the face amount.
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.
NEGA	NegativeActualAmount	Price must be interpreted as a negative amount of currency per unit or per share.

36.1.23.2.2 Value <Val>*Presence:* [1..1]*Definition:* Value of the price, for example, as a currency and value.**Value <Val>** contains one of the following elements (see ["PriceRateOrAmount3Choice"](#) on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1555
Or}	Amount <Amt>	[1..1]	Amount	C2	1556

36.1.23.3 PriceInformation21*Definition:* Amount of money for which goods or services are offered, sold, or bought.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1548
	ValueType <ValTp>	[1..1]	±		1548
	Value <Val>	[1..1]	±		1549
	SourceOfPrice <SrcOfPric>	[0..1]	±		1549
	QuotationDate <QtnDt>	[0..1]	±		1549

Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

36.1.23.3.1 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 ["TypeOfPrice48Choice"](#) on page 1550 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1550
Or}	Proprietary <Prtry>	[1..1]	±		1551

36.1.23.3.2 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1467
Or}	ValueType <ValTp>	[1..1]	CodeSet		1467

36.1.23.3.3 Value <Val>

Presence: [1..1]

Definition: Value of the price, for example, as a currency and value.

Value <Val> contains one of the following elements (see ["PriceRateOrAmountOrUnknown2Choice"](#) on page 1553 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1553
Or	Amount <Amt>	[1..1]	Amount	C2	1553
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1554

36.1.23.3.4 SourceOfPrice <SrcOfPric>

Presence: [0..1]

Definition: Place from which the price was obtained.

SourceOfPrice <SrcOfPric> contains the following elements (see ["MarketIdentification89"](#) on page 1371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1371
	Type <Tp>	[1..1]			1372
{Or	Code <Cd>	[1..1]	CodeSet		1372
Or}	Proprietary <Prtry>	[1..1]	±		1372

36.1.23.3.5 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.23.4 TypeOfPrice48Choice

Definition: Choice of formats for a type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1550
Or}	Proprietary <Prtry>	[1..1]	±		1551

36.1.23.4.1 Code <Cd>

Presence: [1..1]

Definition: Type of price expressed as an ISO 20022 code.

Datatype: "TypeOfPrice17Code" on page 1981

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.

CodeName	Name	Definition
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.

36.1.23.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of price expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.23.5 PriceInformation20

Definition: Amount of money for which goods or services are offered, sold, or bought.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1551
	Value <Val>	[1..1]	±		1552
	ValueType <ValTp>	[1..1]	±		1552
	SourceOfPrice <SrcOfPric>	[0..1]	±		1552
	QuotationDate <QtnDt>	[0..1]	±		1553

Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

36.1.23.5.1 Type <Tp>

Presence: [1..1]

Definition: Specifies the type of price and information about the price.

Type <Tp> contains one of the following elements (see "[TypeOfPrice28Choice](#)" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1556
Or}	Proprietary <Prtry>	[1..1]	±		1557

36.1.23.5.2 Value <Val>

Presence: [1..1]

Definition: Value of the price, for example, as a currency and value.

Value <Val> contains one of the following elements (see "[PriceRateOrAmountOrUnknown2Choice](#)" on page 1553 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1553
Or	Amount <Amt>	[1..1]	Amount	C2	1553
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1554

36.1.23.5.3 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 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1467
Or}	ValueType <ValTp>	[1..1]	CodeSet		1467

36.1.23.5.4 SourceOfPrice <SrcOfPric>

Presence: [0..1]

Definition: Place from which the price was obtained.

SourceOfPrice <SrcOfPric> contains the following elements (see "[MarketIdentification89](#)" on page 1371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1371
	Type <Tp>	[1..1]			1372
{Or	Code <Cd>	[1..1]	CodeSet		1372
Or}	Proprietary <Prtry>	[1..1]	±		1372

36.1.23.5.5 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 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.23.6 PriceRateOrAmountOrUnknown2Choice

Definition: Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1553
Or	Amount <Amt>	[1..1]	Amount	C2	1553
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1554

36.1.23.6.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is, percentage.

Datatype: "[PercentageRate](#)" on page 1994

36.1.23.6.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: C2 "[ActiveOrHistoricCurrency](#)"

Datatype: "[ActiveOrHistoricCurrencyAnd13DecimalAmount](#)" on page 1849

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.

36.1.23.6.3 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.23.7 PriceType4Choice

Definition: Choice of price type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1554
Or}	Indicative <Indctv>	[1..1]	±		1554

36.1.23.7.1 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 "[Price7](#)" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1555
	Value <Val>	[1..1]	±		1555

36.1.23.7.2 Indicative <Indctv>

Presence: [1..1]

Definition: Estimated price, for valuation purposes.

Indicative <Indctv> contains the following elements (see "[Price7](#)" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1555
	Value <Val>	[1..1]	±		1555

36.1.23.8 Price7

Definition: Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1555
	Value <Val>	[1..1]	±		1555

36.1.23.8.1 Type <Tp>

Presence: [1..1]

Definition: Specification of the price type.

Type <Tp> contains one of the following elements (see "[YieldedOrValueType1Choice](#)" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1467
Or}	ValueType <ValTp>	[1..1]	CodeSet		1467

36.1.23.8.2 Value <Val>

Presence: [1..1]

Definition: Value of the price, for example, as a currency and value.

Value <Val> contains one of the following elements (see "[PriceRateOrAmount3Choice](#)" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1555
Or}	Amount <Amt>	[1..1]	Amount	C2	1556

36.1.23.9 PriceRateOrAmount3Choice

Definition: Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1555
Or}	Amount <Amt>	[1..1]	Amount	C2	1556

36.1.23.9.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is percentage.

Datatype: "[PercentageRate](#)" on page 1994

36.1.23.9.2 Amount <Amt>*Presence:* [1..1]*Definition:* Price expressed as a currency and value.*Impacted by:* C2 "ActiveOrHistoricCurrency"*Datatype:* "ActiveOrHistoricCurrencyAnd13DecimalAmount" on page 1849**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.

36.1.23.10 TypeOfPrice28Choice*Definition:* Choice of format for the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1556
Or}	Proprietary <Prtry>	[1..1]	±		1557

36.1.23.10.1 Code <Cd>*Presence:* [1..1]*Definition:* Type of price expressed as an ISO 20022 code.*Datatype:* "TypeOfPrice11Code" on page 1979

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

CodeName	Name	Definition
		(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.

36.1.23.10.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of price expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.24 Quantity

36.1.24.1 QuantityBreakdown32

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1558
	LotQuantity <LotQty>	[0..1]	±		1558
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1558

36.1.24.1.1 LotNumber <LotNb>*Presence:* [0..1]*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.**LotNumber <LotNb>** contains the following elements (see "[GenericIdentification37](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Issuer <Issr>	[0..1]	Text		1369

36.1.24.1.2 LotQuantity <LotQty>*Presence:* [0..1]*Definition:* Quantity of financial instruments that is part of the lot described.**LotQuantity <LotQty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

36.1.24.1.3 SecuritiesSubBalanceType <SctiesSubBalTp>*Presence:* [0..1]*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.24.2 QuantityBreakdown53*Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1559
	LotQuantity <LotQty>	[0..1]	±		1559
	LotDateTime <LotDtTm>	[0..1]	±		1559
	LotPrice <LotPric>	[0..1]	±		1560
	TypeOfPrice <TpOfPric>	[0..1]	±		1560
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1560
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1560
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1561

36.1.24.2.1 LotNumber <LotNb>

Presence: [0..1]

Definition: Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

LotNumber <LotNb> contains the following elements (see "[GenericIdentification37](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Issuer <Issr>	[0..1]	Text		1369

36.1.24.2.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

LotQuantity <LotQty> contains the following elements (see "[Balance7](#)" on page 1277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1277
	Quantity <Qty>	[1..1]	±		1277

36.1.24.2.3 LotDateTime <LotDtTm>

Presence: [0..1]

Definition: Date/time at which the lot was purchased.

LotDateTime <LotDtTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.24.2.4 LotPrice <LotPric>

Presence: [0..1]

Definition: Price at which the lot was purchased.

LotPrice <LotPric> contains the following elements (see "Price7" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1555
	Value <Val>	[1..1]	±		1555

36.1.24.2.5 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see "TypeOfPrice29Choice" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1546
Or}	Proprietary <Prtry>	[1..1]	±		1546

36.1.24.2.6 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

Presence: [0..1]

Definition: Valuation amounts for the lot provided in the base currency of the account.

AccountBaseCurrencyAmounts <AcctBaseCcyAmts> contains the following elements (see "BalanceAmounts2" on page 1273 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1273
	BookValue <BookVal>	[0..1]	±		1274
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1274

36.1.24.2.7 InstrumentCurrencyAmounts <InstrmCcyAmts>

Presence: [0..1]

Definition: Valuation amounts for the lot provided in the currency of the financial instrument.

InstrumentCurrencyAmounts <InstrmCcyAmts> contains the following elements (see "BalanceAmounts2" on page 1273 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1273
	BookValue <BookVal>	[0..1]	±		1274
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1274

36.1.24.2.8 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

Presence: [0..1]

Definition: Valuation amounts for the lot provided in a currency other than the base currency of the account.

AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts> contains the following elements (see "BalanceAmounts2" on page 1273 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1273
	BookValue <BookVal>	[0..1]	±		1274
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1274

36.1.24.3 QuantityAndAccount84

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1562
	DenominationChoice <DnmtnChc>	[0..1]	Text		1562
	CashAccount <CshAcct>	[0..1]	±		1562
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1562
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1563

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.

36.1.24.3.1 SettlementQuantity <SttlmQty>*Presence:* [1..1]*Definition:* Total quantity of securities to be settled.**SettlementQuantity <SttlmQty>** contains one of the following elements (see ["FinancialInstrumentQuantity1Choice"](#) on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

36.1.24.3.2 DenominationChoice <DnmtnChc>*Presence:* [0..1]*Definition:* Denomination of the security to be received or delivered.*Datatype:* ["Max210Text"](#) on page 1996**36.1.24.3.3 CashAccount <CshAcct>***Presence:* [0..1]*Definition:* Account to or from which a cash entry is made.**CashAccount <CshAcct>** contains one of the following elements (see ["CashAccountIdentification5Choice"](#) on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

36.1.24.3.4 QuantityBreakdown <QtyBrkdwn>*Presence:* [0..*]*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see ["QuantityBreakdown46"](#) on page 1575 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1576
	LotQuantity <LotQty>	[0..1]	±		1576
	LotDateTime <LotDtTm>	[0..1]	±		1576
	LotPrice <LotPric>	[0..1]	±		1577
	TypeOfPrice <TpOfPric>	[0..1]	±		1577

36.1.24.3.5 SafekeepingPlace <SfkpgPlc>*Presence:* [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: C26 "SafekeepingPlaceFormatOrLEIRule"

SafekeepingPlace <SfkpgPlc> contains the following elements (see "SafeKeepingPlace3" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

36.1.24.4 QuantityAndAccount83

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[0..1]	±		1564
	DenominationChoice <DnmtnChc>	[0..1]	Text		1564
	AccountOwner <AcctOwnr>	[0..1]	±		1564
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1565
	CashAccount <CshAcct>	[0..1]	±		1565
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1565
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1566

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.

36.1.24.4.1 SettlementQuantity <SttlmQty>

Presence: [0..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "[Quantity6Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1348
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1349

36.1.24.4.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: "[Max210Text](#)" on page 1996

36.1.24.4.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

36.1.24.4.4 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

36.1.24.4.5 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

36.1.24.4.6 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C26 "SafekeepingPlaceFormatOrLEIRule"](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

36.1.24.4.7 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown46](#)" on page 1575 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1576
	LotQuantity <LotQty>	[0..1]	±		1576
	LotDateTime <LotDtTm>	[0..1]	±		1576
	LotPrice <LotPric>	[0..1]	±		1577
	TypeOfPrice <TpOfPric>	[0..1]	±		1577

36.1.24.5 QuantityAndAccount82

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1567
	DenominationChoice <DnmtnChc>	[0..1]	Text		1567
	AccountOwner <AcctOwnr>	[0..1]	±		1567
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1567
	CashAccount <CshAcct>	[0..1]	±		1568
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1568
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1568

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.

36.1.24.5.1 SettlementQuantity <SttlmQty>

Presence: [1..1]

Definition: Total quantity of securities to be settled.

SettlementQuantity <SttlmQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

36.1.24.5.2 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: "Max210Text" on page 1996

36.1.24.5.3 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "PartyIdentification144" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

36.1.24.5.4 SafekeepingAccount <SfkpgAcct>

Presence: [1..1]

Definition: Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1212
	Type <Tp>	[0..1]	±		1212
	Name <Nm>	[0..1]	Text		1212

36.1.24.5.5 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

36.1.24.5.6 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown46](#)" on page 1575 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1576
	LotQuantity <LotQty>	[0..1]	±		1576
	LotDateTime <LotDtTm>	[0..1]	±		1576
	LotPrice <LotPric>	[0..1]	±		1577
	TypeOfPrice <TpOfPric>	[0..1]	±		1577

36.1.24.5.7 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: [C26 "SafekeepingPlaceFormatOrLEIRule"](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see "SafeKeepingPlace3" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

36.1.24.6 QuantityAndAccount81

Definition: Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1570
	AccountOwner <AcctOwnr>	[0..1]	±		1570
	CashAccount <CshAcct>	[0..1]	±		1570
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1570
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1571

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.

36.1.24.6.1 DenominationChoice <DnmtnChc>

Presence: [0..1]

Definition: Denomination of the security to be received or delivered.

Datatype: "Max210Text" on page 1996

36.1.24.6.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

AccountOwner <AcctOwnr> contains the following elements (see "[PartyIdentification144](#)" on page 1521 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1521
	LEI <LEI>	[0..1]	IdentifierSet		1522

36.1.24.6.3 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

CashAccount <CshAcct> contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1214
Or}	Proprietary <Prtry>	[1..1]	Text		1215

36.1.24.6.4 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: [C26 "SafekeepingPlaceFormatOrLEIRule"](#)

SafekeepingPlace <SfkpgPlc> contains the following elements (see "[SafeKeepingPlace3](#)" on page 1580 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True
 /SafekeepingPlaceFormat Must be present
 Or /LEI Must be present

36.1.24.6.5 QuantityBreakdown <QtyBrkdwn>

Presence: [0..*]

Definition: Breakdown of a quantity into lots such as tax lots, instrument series.

QuantityBreakdown <QtyBrkdwn> contains the following elements (see "[QuantityBreakdown46](#)" on page 1575 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1576
	LotQuantity <LotQty>	[0..1]	±		1576
	LotDateTime <LotDtTm>	[0..1]	±		1576
	LotPrice <LotPric>	[0..1]	±		1577
	TypeOfPrice <TpOfPric>	[0..1]	±		1577

36.1.24.7 PairedOrTurnedQuantity3Choice

Definition: Choice between a turnaround and pair-off quantity for instructing a one to many and many to many (partial) pair-off or turnaround.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±		1571
Or}	TurnedQuantity <TrndQty>	[0..1]	±		1572

36.1.24.7.1 PairedOffQuantity <PairedOffQty>

Presence: [0..1]

Definition: Quantity of financial instruments of the linked transaction to be paired-off.

PairedOffQuantity <PairedOffQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

36.1.24.7.2 TurnedQuantity <TrndQty>

Presence: [0..1]

Definition: Quantity of financial instruments of the linked transaction to be turned.

TurnedQuantity <TrndQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

36.1.24.8 QuantityBreakdown54

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1572
	LotQuantity <LotQty>	[0..1]	±		1573
	LotDateTime <LotDtTm>	[0..1]	±		1573
	LotPrice <LotPric>	[0..1]	±		1573
	TypeOfPrice <TpOfPric>	[0..1]	±		1573

36.1.24.8.1 LotNumber <LotNb>

Presence: [0..1]

Definition: Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

LotNumber <LotNb> contains the following elements (see "GenericIdentification37" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Issuer <Issr>	[0..1]	Text		1369

36.1.24.8.2 LotQuantity <LotQty>*Presence:* [0..1]*Definition:* Quantity of financial instruments that is part of the lot described.**LotQuantity <LotQty>** contains the following elements (see "[Balance7](#)" on page 1277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1277
	Quantity <Qty>	[1..1]	±		1277

36.1.24.8.3 LotDateTime <LotDtTm>*Presence:* [0..1]*Definition:* Date/time at which the lot was purchased.**LotDateTime <LotDtTm>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.24.8.4 LotPrice <LotPric>*Presence:* [0..1]*Definition:* Price at which the lot was purchased.**LotPrice <LotPric>** contains the following elements (see "[Price7](#)" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1555
	Value <Val>	[1..1]	±		1555

36.1.24.8.5 TypeOfPrice <TpOfPric>*Presence:* [0..1]*Definition:* Specifies the type of price and information about the price.**TypeOfPrice <TpOfPric>** contains one of the following elements (see "[TypeOfPrice29Choice](#)" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1546
Or}	Proprietary <Prtry>	[1..1]	±		1546

36.1.24.9 QuantityBreakdown47

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1574
	LotQuantity <LotQty>	[0..1]	±		1574
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1574
	LotDateTime <LotDtTm>	[0..1]	±		1575
	LotPrice <LotPric>	[0..1]	±		1575
	TypeOfPrice <TpOfPric>	[0..1]	±		1575

36.1.24.9.1 LotNumber <LotNb>

Presence: [0..1]

Definition: Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

LotNumber <LotNb> contains the following elements (see "[GenericIdentification37](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Issuer <Issr>	[0..1]	Text		1369

36.1.24.9.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

LotQuantity <LotQty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

36.1.24.9.3 SecuritiesSubBalanceType <SctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

SecuritiesSubBalanceType <SctiesSubBalTp> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.24.9.4 LotDateTime <LotDtTm>

Presence: [0..1]

Definition: Date/time at which the lot was purchased.

LotDateTime <LotDtTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.24.9.5 LotPrice <LotPric>

Presence: [0..1]

Definition: Price at which the lot was purchased.

LotPrice <LotPric> contains the following elements (see "Price7" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1555
	Value <Val>	[1..1]	±		1555

36.1.24.9.6 TypeOfPrice <TpOfPric>

Presence: [0..1]

Definition: Specifies the type of price and information about the price.

TypeOfPrice <TpOfPric> contains one of the following elements (see "TypeOfPrice29Choice" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1546
Or}	Proprietary <Prtry>	[1..1]	±		1546

36.1.24.10 QuantityBreakdown46

Definition: Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1576
	LotQuantity <LotQty>	[0..1]	±		1576
	LotDateTime <LotDtTm>	[0..1]	±		1576
	LotPrice <LotPric>	[0..1]	±		1577
	TypeOfPrice <TpOfPric>	[0..1]	±		1577

36.1.24.10.1 LotNumber <LotNb>

Presence: [0..1]

Definition: Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

LotNumber <LotNb> contains the following elements (see "[GenericIdentification37](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Issuer <Issr>	[0..1]	Text		1369

36.1.24.10.2 LotQuantity <LotQty>

Presence: [0..1]

Definition: Quantity of financial instruments that is part of the lot described.

LotQuantity <LotQty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsVal>	[1..1]	Amount		1348

36.1.24.10.3 LotDateTime <LotDtTm>

Presence: [0..1]

Definition: Date/time at which the lot was purchased.

LotDateTime <LotDtTm> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1295
Or}	DateTime <DtTm>	[1..1]	DateTime		1295

36.1.24.10.4 LotPrice <LotPric>*Presence:* [0..1]*Definition:* Price at which the lot was purchased.**LotPrice <LotPric>** contains the following elements (see ["Price7"](#) on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1555
	Value <Val>	[1..1]	±		1555

36.1.24.10.5 TypeOfPrice <TpOfPric>*Presence:* [0..1]*Definition:* Specifies the type of price and information about the price.**TypeOfPrice <TpOfPric>** contains one of the following elements (see ["TypeOfPrice29Choice"](#) on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1546
Or}	Proprietary <Prtry>	[1..1]	±		1546

36.1.24.11 QuantityBreakdown31*Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1577
	LotQuantity <LotQty>	[0..1]	±		1577

36.1.24.11.1 LotNumber <LotNb>*Presence:* [1..1]*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.**LotNumber <LotNb>** contains the following elements (see ["GenericIdentification37"](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1369
	Issuer <Issr>	[0..1]	Text		1369

36.1.24.11.2 LotQuantity <LotQty>*Presence:* [0..1]*Definition:* Quantity of financial instruments that is part of the lot described.

LotQuantity <LotQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1348
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1348
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1348

36.1.25 Rate

36.1.25.1 Rate2

Definition: Set of elements qualifying the interest rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1578
	Rate <Rate>	[1..1]	Rate		1578

Constraints

- **SignRule**

When Sign is present, rate must not be zero.

36.1.25.1.1 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 1993):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

36.1.25.1.2 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 1994

36.1.25.2 RateType35Choice

Definition: Choice between a code and or a data source scheme to determine the rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1579
Or}	Proprietary <Prtry>	[1..1]	±		1579

36.1.25.2.1 Code <Cd>

Presence: [1..1]

Definition: Rate expressed as an ISO 20022 code.

Datatype: "RateType1Code" on page 1919

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.

36.1.25.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Rate expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.25.3 RateName1

Definition: Rate name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1579
	RateName <RateNm>	[1..1]	Text		1580

36.1.25.3.1 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max8Text" on page 1998

36.1.25.3.2 RateName <RateNm>*Presence:* [1..1]*Definition:* Rate Name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).*Datatype:* "Max35Text" on page 1997**36.1.26 Safekeeping Place****36.1.26.1 SafeKeepingPlace3***Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1580
	LEI <LEI>	[0..1]	IdentifierSet		1581

Constraints

- SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

36.1.26.1.1 SafekeepingPlaceFormat <SfkpgPlcFrmt>*Presence:* [0..1]*Definition:* Unique identification of the party.**SafekeepingPlaceFormat <SfkpgPlcFrmt>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1417
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1418
	Identification <Id>	[0..1]	Text		1418
Or	Country <Ctry>	[1..1]	CodeSet	C12	1418
Or	TypeAndIdentification <TpAndId>	[1..1]			1418
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1419
	Identification <Id>	[1..1]	IdentifierSet	C7	1419
Or}	Proprietary <Prtry>	[1..1]	±		1419

36.1.26.1.2 LEI <LEI>*Presence:* [0..1]*Definition:* Legal entity identification as an alternate identification for a place of safekeeping.*Datatype:* "LEIIdentifier" on page 1993**36.1.27 Securities Quantity****36.1.27.1 OriginalAndCurrentQuantities1***Definition:* Original and current value of an asset-back instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	Amount		1581
	AmortisedValue <AmtsdVal>	[1..1]	Amount		1581

36.1.27.1.1 FaceAmount <FaceAmt>*Presence:* [1..1]*Definition:* Quantity expressed as an amount representing the face amount, that is, the principal of a debt instrument.*Datatype:* "ImpliedCurrencyAndAmount" on page 1850**36.1.27.1.2 AmortisedValue <AmtsdVal>***Presence:* [1..1]*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.*Datatype:* "ImpliedCurrencyAndAmount" on page 1850**36.1.28 Settlement Details****36.1.28.1 SettlementDetails100***Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1582
	Registration <Regn>	[0..1]	±		1582
	LegalRestrictions <LglRstrctns>	[0..1]	±		1582
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1582
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1583
	TaxCapacity <TaxCpcty>	[0..1]	±		1583
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1583

Constraints

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.28.1.1 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "[SettlementTransactionCondition19Choice](#)" on page 1843 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1843
Or}	Proprietary <Prtry>	[1..1]	±		1844

36.1.28.1.2 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "[Registration9Choice](#)" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1458

36.1.28.1.3 LegalRestrictions <LglRstrctns>

Presence: [0..1]

Definition: Regulatory restrictions applicable to a security.

LegalRestrictions <LglRstrctns> contains one of the following elements (see "[Restriction5Choice](#)" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1444
Or}	Proprietary <Prtry>	[1..1]	±		1444

36.1.28.1.4 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

36.1.28.1.5 SettlementSystemMethod <SttlmSysMtd>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

SettlementSystemMethod <SttlmSysMtd> contains one of the following elements (see "SettlementSystemMethod4Choice" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1443

36.1.28.1.6 TaxCapacity <TaxCpcty>

Presence: [0..1]

Definition: Tax role capacity of the instructing party.

TaxCapacity <TaxCpcty> contains one of the following elements (see "TaxCapacityParty4Choice" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442

36.1.28.1.7 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.28.2 SettlementDetails163*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prt>	[0..1]	±		1585
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1585
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1585
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1585
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1586
	BlockTrade <BlckTrad>	[0..1]	±		1586
	CCPEligibility <CCPElgbly>	[0..1]	±		1586
	CashClearingSystem <CshClrSys>	[0..1]	±		1587
	ExposureType <XpsrTp>	[0..1]	±		1587
	MarketClientSide <MktClntSd>	[0..1]	±		1587
	NettingEligibility <NetgElgbly>	[0..1]	±		1587
	Registration <Regn>	[0..1]	±		1588
	RepurchaseType <RpTp>	[0..1]	±		1588
	LegalRestrictions <LglRstrctns>	[0..1]	±		1588
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1588
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1589
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1589
	TaxCapacity <TaxCpcty>	[0..1]	±		1589
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1589
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1590
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1590
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1590
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1590
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1591

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.

36.1.28.2.1 Priority <Prty>

Presence: [0..1]

Definition: Specifies whether the transaction was executed with a high priority.

Priority <Prty> contains one of the following elements (see "[PriorityNumeric4Choice](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1451
Or}	Proprietary <Prtry>	[1..1]	±		1451

36.1.28.2.2 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "[SecuritiesTransactionType46Choice](#)" on page 1411 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1411
Or}	Proprietary <Prtry>	[1..1]	±		1414

36.1.28.2.3 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade was to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "[SettlementTransactionCondition16Choice](#)" on page 1841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1841
Or}	Proprietary <Prtry>	[1..1]	±		1842

36.1.28.2.4 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement was allowed.

Datatype: "SettlementTransactionCondition5Code" on page 1973

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).

36.1.28.2.5 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there was change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see "BeneficialOwnership4Choice" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1458
Or}	Proprietary <Prtry>	[1..1]	±		1459

36.1.28.2.6 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 "BlockTrade4Choice" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1450
Or}	Proprietary <Prtry>	[1..1]	±		1450

36.1.28.2.7 CCPEligibility <CCPElgbly>

Presence: [0..1]

Definition: Specifies whether the settlement transaction was CCP (Central Counterparty) eligible.

CCPEligibility <CCPElgbly> contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1449
Or}	Proprietary <Prtry>	[1..1]	±		1449

36.1.28.2.8 CashClearingSystem <CshClrSys>*Presence:* [0..1]*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

36.1.28.2.9 ExposureType <XpsrTp>*Presence:* [0..1]*Definition:* Specifies the underlying business area/type of trade having caused the collateral movement.**ExposureType <XpsrTp>** contains one of the following elements (see "[ExposureType16Choice](#)" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1447
Or}	Proprietary <Prtry>	[1..1]	±		1449

36.1.28.2.10 MarketClientSide <MktClntSd>*Presence:* [0..1]*Definition:* Specifies if an instruction was for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1371

36.1.28.2.11 NettingEligibility <NetgElgblty>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction was eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

36.1.28.2.12 Registration <Regn>*Presence:* [0..1]*Definition:* Specifies whether registration was to occur upon receipt.**Registration <Regn>** contains one of the following elements (see "[Registration9Choice](#)" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1458

36.1.28.2.13 RepurchaseType <RpTp>*Presence:* [0..1]*Definition:* Specifies the type of repurchase transaction.**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType22Choice](#)" on page 1433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1433
Or}	Proprietary <Prtry>	[1..1]	±		1434

36.1.28.2.14 LegalRestrictions <LglRstrctns>*Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1444
Or}	Proprietary <Prtry>	[1..1]	±		1444

36.1.28.2.15 SecuritiesRTGS <SctiesRTGS>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction was to be settled through an RTGS or a non RTGS system.**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

36.1.28.2.16 SettlingCapacity <SttlgCpcty>*Presence:* [0..1]*Definition:* Role of a party in the settlement of the transaction.**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

36.1.28.2.17 SettlementSystemMethod <SttlmSysMtd>*Presence:* [0..1]*Definition:* Specifies whether the settlement instruction was to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1443

36.1.28.2.18 TaxCapacity <TaxCpcty>*Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442

36.1.28.2.19 StampDutyTaxBasis <StmpDtyTaxBsis>*Presence:* [0..1]*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.28.2.20 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see "AutomaticBorrowing6Choice" on page 1440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1440
Or}	Proprietary <Prtry>	[1..1]	±		1440

36.1.28.2.21 LetterOfGuarantee <LtrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement was executed using a letter of guarantee or if the physical certificates were used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see "LetterOfGuarantee4Choice" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1439
Or}	Proprietary <Prtry>	[1..1]	±		1439

36.1.28.2.22 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.28.2.23 SecuritiesSubBalanceType <SctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

SecuritiesSubBalanceType <SctiesSubBalTp> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.28.2.24 CashSubBalanceType <CshSubBalTp>

Presence: [0..1]

Definition: Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

CashSubBalanceType <CshSubBalTp> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.28.3 SettlementDetails170

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1592
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1592
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1593
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1593
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1593
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1594
	CashClearingSystem <CshClrSys>	[0..1]	±		1594
	TaxCapacity <TaxCpcty>	[0..1]	±		1594
	MarketClientSide <MktClntSd>	[0..1]	±		1594
	BlockTrade <BlckTrad>	[0..1]	±		1595
	LegalRestrictions <LglRstrctns>	[0..1]	±		1595
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1595
	NettingEligibility <NetgElgblty>	[0..1]	±		1595
	CCPEligibility <CCPElgbly>	[0..1]	±		1596
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1596
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1596

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.

36.1.28.3.1 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.28.3.2 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition18Choice" on page 1839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1839
Or}	Proprietary <Prtry>	[1..1]	±		1841

36.1.28.3.3 SettlingCapacity <SttlgCpcty>

Presence: [0..1]

Definition: Role of a party in the settlement of the transaction.

SettlingCapacity <SttlgCpcty> contains one of the following elements (see "SettlingCapacity7Choice" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

36.1.28.3.4 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.28.3.5 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

36.1.28.3.6 BeneficialOwnership <BnfclOwnrsh>*Presence:* [0..1]*Definition:* Specifies whether there is change of beneficial ownership.**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see ["BeneficialOwnership4Choice"](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1458
Or}	Proprietary <Prtry>	[1..1]	±		1459

36.1.28.3.7 CashClearingSystem <CshClrSys>*Presence:* [0..1]*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.**CashClearingSystem <CshClrSys>** contains one of the following elements (see ["CashSettlementSystem4Choice"](#) on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

36.1.28.3.8 TaxCapacity <TaxCpcty>*Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see ["TaxCapacityParty4Choice"](#) on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442

36.1.28.3.9 MarketClientSide <MktClntSd>*Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see ["MarketClientSide6Choice"](#) on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1371

36.1.28.3.10 BlockTrade <BlckTrad>*Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is a block parent or child.**BlockTrade <BlckTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1450
Or}	Proprietary <Prtry>	[1..1]	±		1450

36.1.28.3.11 LegalRestrictions <LglRstrctns>*Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1444
Or}	Proprietary <Prtry>	[1..1]	±		1444

36.1.28.3.12 SettlementSystemMethod <SttlmSysMtd>*Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1443

36.1.28.3.13 NettingEligibility <NetgElgblty>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

36.1.28.3.14 CCPEligibility <CCPElgbly>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.**CCPEligibility <CCPElgbly>** contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1449
Or}	Proprietary <Prtry>	[1..1]	±		1449

36.1.28.3.15 PartialSettlementIndicator <PrtlSttlmInd>*Presence:* [0..1]*Definition:* Specifies whether partial settlement is allowed.*Datatype:* "SettlementTransactionCondition5Code" on page 1973

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).

36.1.28.3.16 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.28.4 SettlementDetails168*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1597
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1597
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1598
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1598
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1598
	CashClearingSystem <CshClrSys>	[0..1]	±		1598
	MarketClientSide <MktClntSd>	[0..1]	±		1599
	Registration <Regn>	[0..1]	±		1599
	RepurchaseType <RpTp>	[0..1]	±		1599
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1599
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1600

Constraints

- **CashClearingSystemRule**

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

36.1.28.4.1 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.28.4.2 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "SecuritiesTransactionType45Choice" on page 1414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1414
Or}	Proprietary <Prtry>	[1..1]	±		1416

36.1.28.4.3 SettlementTransactionCondition <SttlmTxCond>*Presence:* [0..*]*Definition:* Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition17Choice" on page 1846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1846
Or}	Proprietary <Prtry>	[1..1]	±		1846

36.1.28.4.4 PartialSettlementIndicator <PrtlSttlmInd>*Presence:* [0..1]*Definition:* Specifies whether partial settlement is allowed.*Datatype:* "SettlementTransactionCondition5Code" on page 1973

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).

36.1.28.4.5 BeneficialOwnership <BnfcIOwnrsh>*Presence:* [0..1]*Definition:* Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see "BeneficialOwnership4Choice" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1458
Or}	Proprietary <Prtry>	[1..1]	±		1459

36.1.28.4.6 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 "[CashSettlementSystem4Choice](#)" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

36.1.28.4.7 MarketClientSide <MktClntSd>

Presence: [0..1]

Definition: Specifies if an instruction is for a market side or a client side transaction.

MarketClientSide <MktClntSd> contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1371

36.1.28.4.8 Registration <Regn>

Presence: [0..1]

Definition: Specifies whether registration should occur upon receipt.

Registration <Regn> contains one of the following elements (see "[Registration9Choice](#)" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1458

36.1.28.4.9 RepurchaseType <RpTp>

Presence: [0..1]

Definition: Specifies whether the rate is fixed, variable or a forfeit.

RepurchaseType <RpTp> contains one of the following elements (see "[RepurchaseType13Choice](#)" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1457
Or}	Proprietary <Prtry>	[1..1]	±		1457

36.1.28.4.10 SecuritiesRTGS <SctiesRTGS>

Presence: [0..1]

Definition: Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

SecuritiesRTGS <SctiesRTGS> contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

36.1.28.4.11 StampDutyTaxBasis <StmpDtyTaxBsis>

Presence: [0..1]

Definition: Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

StampDutyTaxBasis <StmpDtyTaxBsis> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.28.5 SettlementDetails167

Definition: Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1603
	Priority <Prty>	[0..1]	±		1603
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1603
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1603
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1604
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1604
	BlockTrade <BlckTrad>	[0..1]	±		1604
	CCPEligibility <CCPElgbly>	[0..1]	±		1605
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1605
	CashClearingSystem <CshClrSys>	[0..1]	±		1605
	ExposureType <XpsrTp>	[0..1]	±		1605
	FXStandingInstruction <FxStglInstr>	[0..1]	±		1606
	MarketClientSide <MktClntSd>	[0..1]	±		1606
	NettingEligibility <NetgElgbly>	[0..1]	±		1606
	Registration <Regn>	[0..1]	±		1606
	RepurchaseType <RpTp>	[0..1]	±		1607
	LegalRestrictions <LglRstrctns>	[0..1]	±		1607
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1607
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1607
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1608
	TaxCapacity <TaxCpcty>	[0..1]	±		1608
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1608
	Tracking <Trckg>	[0..1]	±		1608
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1609
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1609
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1609
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1609
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1610
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1610
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1610

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.

36.1.28.5.1 HoldIndicator <HldInd>

Presence: [0..1]

Definition: Specifies whether the transaction is on hold/blocked/frozen.

HoldIndicator <HldInd> contains the following elements (see "[HoldIndicator6](#)" on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1451
	Reason <Rsn>	[0..*]	±		1451

36.1.28.5.2 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 "[PriorityNumeric4Choice](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1451
Or}	Proprietary <Prtry>	[1..1]	±		1451

36.1.28.5.3 SecuritiesTransactionType <SctiesTxTp>

Presence: [1..1]

Definition: Identifies the type of securities transaction.

SecuritiesTransactionType <SctiesTxTp> contains one of the following elements (see "[SecuritiesTransactionType44Choice](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1402
Or}	Proprietary <Prtry>	[1..1]	±		1405

36.1.28.5.4 SettlementTransactionCondition <SttlmTxCond>

Presence: [0..*]

Definition: Conditions under which the order/trade is to be settled.

SettlementTransactionCondition <SttlmTxCond> contains one of the following elements (see "[SettlementTransactionCondition20Choice](#)" on page 1844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1844
Or}	Proprietary <Prtry>	[1..1]	±		1845

36.1.28.5.5 PartialSettlementIndicator <PrtlSttlmInd>

Presence: [0..1]

Definition: Specifies whether partial settlement is allowed.

Datatype: "[SettlementTransactionCondition5Code](#)" on page 1973

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).

36.1.28.5.6 BeneficialOwnership <BnfcIOwnrsh>

Presence: [0..1]

Definition: Specifies whether there is change of beneficial ownership.

BeneficialOwnership <BnfcIOwnrsh> contains one of the following elements (see "[BeneficialOwnership4Choice](#)" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1458
Or}	Proprietary <Prtry>	[1..1]	±		1459

36.1.28.5.7 BlockTrade <BlickTrad>

Presence: [0..1]

Definition: Specifies whether the settlement instruction is a block parent or child.

BlockTrade <BlickTrad> contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1450
Or}	Proprietary <Prtry>	[1..1]	±		1450

36.1.28.5.8 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 ["CentralCounterPartyEligibility4Choice"](#) on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1449
Or}	Proprietary <Prtry>	[1..1]	±		1449

36.1.28.5.9 DeliveryReturnReason <DlvryRtrRsn>*Presence:* [0..1]*Definition:* Reason for a delivery return.**DeliveryReturnReason <DlvryRtrRsn>** contains one of the following elements (see ["DeliveryReturn3Choice"](#) on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1435
Or}	Proprietary <Prtry>	[1..1]	±		1435

36.1.28.5.10 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 ["CashSettlementSystem4Choice"](#) on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1292
Or}	Proprietary <Prtry>	[1..1]	±		1292

36.1.28.5.11 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 ["ExposureType16Choice"](#) on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1447
Or}	Proprietary <Prtry>	[1..1]	±		1449

36.1.28.5.12 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 ["FXStandingInstruction4Choice"](#) on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1447
Or}	Proprietary <Prtry>	[1..1]	±		1447

36.1.28.5.13 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 ["MarketClientSide6Choice"](#) on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1371

36.1.28.5.14 NettingEligibility <NetgElgblty>*Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see ["NettingEligibility4Choice"](#) on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1446
Or}	Proprietary <Prtry>	[1..1]	±		1446

36.1.28.5.15 Registration <Regn>*Presence:* [0..1]*Definition:* Specifies whether registration should occur upon receipt.**Registration <Regn>** contains one of the following elements (see ["Registration9Choice"](#) on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1458
Or}	Proprietary <Prtry>	[1..1]	±		1458

36.1.28.5.16 RepurchaseType <RpTp>*Presence:* [0..1]*Definition:* Specifies whether the rate is fixed, variable or a forfeit.**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType23Choice](#)" on page 1445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1445
Or}	Proprietary <Prtry>	[1..1]	±		1445

36.1.28.5.17 LegalRestrictions <LglRstrctns>*Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1444
Or}	Proprietary <Prtry>	[1..1]	±		1444

36.1.28.5.18 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 "[SecuritiesRTGS4Choice](#)" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1456
Or}	Proprietary <Prtry>	[1..1]	±		1456

36.1.28.5.19 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 "[SettlingCapacity7Choice](#)" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1443
Or}	Proprietary <Prtry>	[1..1]	±		1444

36.1.28.5.20 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 "[SettlementSystemMethod4Choice](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1443

36.1.28.5.21 TaxCapacity <TaxCpcty>*Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442

36.1.28.5.22 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 "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.28.5.23 Tracking <Trckg>*Presence:* [0..1]*Definition:* Specifies whether the loan and/or collateral is tracked.

Tracking <Trckg> contains one of the following elements (see ["Tracking4Choice"](#) on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1441
Or}	Proprietary <Prtry>	[1..1]	±		1441

36.1.28.5.24 AutomaticBorrowing <AutomtcBrrwg>

Presence: [0..1]

Definition: Condition for automatic borrowing.

AutomaticBorrowing <AutomtcBrrwg> contains one of the following elements (see ["AutomaticBorrowing6Choice"](#) on page 1440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1440
Or}	Proprietary <Prtry>	[1..1]	±		1440

36.1.28.5.25 LetterOfGuarantee <LtrOfGrnt>

Presence: [0..1]

Definition: Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

LetterOfGuarantee <LtrOfGrnt> contains one of the following elements (see ["LetterOfGuarantee4Choice"](#) on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1439
Or}	Proprietary <Prtry>	[1..1]	±		1439

36.1.28.5.26 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.28.5.27 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 "ModificationCancellationAllowed4Choice" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1438
Or}	Proprietary <Prtry>	[1..1]	±		1438

36.1.28.5.28 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.28.5.29 SecuritiesSubBalanceType <SctiesSubBalTp>

Presence: [0..1]

Definition: Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

SecuritiesSubBalanceType <SctiesSubBalTp> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.28.5.30 CashSubBalanceType <CshSubBalTp>

Presence: [0..1]

Definition: Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

CashSubBalanceType <CshSubBalTp> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.29 Settlement Instruction

36.1.29.1 StandingSettlementInstruction16

Definition: Details of the standing settlement instruction to be applied.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStglInstrDB>	[1..1]	±		1611
	Counterparty <CtrPty>	[1..1]	±		1611
	Vendor <Vndr>	[0..1]	±		1612
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	1612
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	1614

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

36.1.29.1.1 SettlementStandingInstructionDatabase <SttlmStglInstrDB>

Presence: [1..1]

Definition: Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

SettlementStandingInstructionDatabase <SttlmStglInstrDB> contains one of the following elements (see "SettlementStandingInstructionDatabase4Choice" on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1434
Or}	Proprietary <Prtry>	[1..1]	±		1434

36.1.29.1.2 Counterparty <CtrPty>

Presence: [1..1]

Definition: Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

Counterparty <CtrPty> contains one of the following elements (see "[Counterparty13Choice](#)" on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±		1490
Or}	Buyer <Buyr>	[1..1]	±		1491

36.1.29.1.3 Vendor <Vndr>

Presence: [0..1]

Definition: Vendor of the settlement standing instruction database that is to be consulted.

Vendor <Vndr> contains the following elements (see "[PartyIdentification136](#)" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1528
	LEI <LEI>	[0..1]	IdentifierSet		1529

36.1.29.1.4 OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>

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"](#), [C16 "DepositoryGuideline"](#), [C27 "Party2PresenceRule"](#), [C28 "Party3PresenceRule"](#), [C29 "Party4PresenceRule"](#), [C30 "Party5PresenceRule"](#), [C37 "SettlementChainGuideline"](#)

OtherDeliveringSettlementParties <OthrDlvrngSttlmPties> contains the following elements (see "[SettlementParties76](#)" on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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.

36.1.29.1.5 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"](#), [C16 "DepositoryGuideline"](#), [C27 "Party2PresenceRule"](#), [C28 "Party3PresenceRule"](#), [C29 "Party4PresenceRule"](#), [C30 "Party5PresenceRule"](#), [C37 "SettlementChainGuideline"](#)

OtherReceivingSettlementParties <OthrRcvgSttlmPties> contains the following elements (see ["SettlementParties76"](#) on page 1498 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1500
	Party1 <Pty1>	[0..1]	±		1501
	Party2 <Pty2>	[0..1]	±		1501
	Party3 <Pty3>	[0..1]	±		1501
	Party4 <Pty4>	[0..1]	±		1502
	Party5 <Pty5>	[0..1]	±		1502

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.

36.1.30 Statement Basis

36.1.30.1 StatementBasis8Choice

Definition: Choice of format for the statement basis.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1616
Or}	Proprietary <Prtry>	[1..1]	±		1616

36.1.30.1.1 Code <Cd>

Presence: [1..1]

Definition: Statement basis expressed as an ISO 20022 code.

Datatype: "StatementBasis2Code" on page 1977

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.

36.1.30.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Statement basis expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.30.2 StatementBasis7Choice

Definition: Choice of format for the statement basis.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1616
Or}	Proprietary <Prtry>	[1..1]	±		1617

36.1.30.2.1 Code <Cd>

Presence: [1..1]

Definition: Statement basis expressed as an ISO 20022 code.

Datatype: "StatementBasis1Code" on page 1976

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.

36.1.30.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Statement basis expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.31 Statement Update Type

36.1.31.1 StatementType5Choice

Definition: Choice of format for the statement type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1617
Or}	Proprietary <Prtry>	[1..1]	±		1618

36.1.31.1.1 Code <Cd>

Presence: [1..1]

Definition: Statement type expressed as an ISO 20022 code.

Datatype: "SecuritiesStatementType1Code" on page 1949

CodeName	Name	Definition
CUST	Custody	Statement is a custody statement.
ACCT	Accounting	Statement is an accounting statement.

36.1.31.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Statement type expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32 Status**36.1.32.1 NoSpecifiedReason1***Definition:* No specified reason available for the status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1618

36.1.32.1.1 NoSpecifiedReason <NoSpcfdRsn>*Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.2 PendingProcessingStatus18Choice*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1619
Or}	Reason <Rsn>	[1..*]			1619
	Code <Cd>	[1..1]			1619
{Or	Code <Cd>	[1..1]	CodeSet		1619
Or}	Proprietary <Prtry>	[1..1]	±		1621
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1621

36.1.32.2.1 NoSpecifiedReason <NoSpcfdRsn>*Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.2.2 Reason <Rsn>*Presence:* [1..*]*Definition:* Specifies the reason of the pending processing status.**Reason <Rsn>** contains the following **PendingProcessingReason15** 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]	±		1621
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1621

36.1.32.2.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending processing status.**Code <Cd>** contains one of the following **PendingProcessingReason17Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1619
Or}	Proprietary <Prtry>	[1..1]	±		1621

36.1.32.2.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending processing status.*Datatype:* "PendingProcessingReason4Code" on page 1898

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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

36.1.32.2.2.1.2 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 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.3 InstructionProcessingStatus42Choice

Definition: Choice of formats for an instruction processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgProg>	[1..1]	±		1622
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	1622
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1622
Or	Cancelled <Canc>	[1..1]	±		1623
Or	Generated <Gnrtd>	[1..1]			1623
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1623
Or}	Reason <Rsn>	[1..*]	±		1624
Or	Repair <Rpr>	[1..1]	±		1624
Or	PendingCancellation <PdgCxl>	[1..1]	±		1624
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	1625

36.1.32.3.1 PendingProcessing <PdgPrcg>*Presence:* [1..1]*Definition:* Processing of the instruction/request is pending.**PendingProcessing <PdgPrcg>** contains one of the following elements (see "[PendingProcessingStatus18Choice](#)" 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]	±		1621
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1621

36.1.32.3.2 CancellationRequested <CxlReqd>*Presence:* [1..1]*Definition:* Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request.*Impacted by:* C1 "[AdditionalReasonInformationRule](#)"**CancellationRequested <CxlReqd>** contains the following elements (see "[ProprietaryReason4](#)" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1643
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1643

Constraints

- AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.3.3 AcknowledgedAccepted <AckdAccptd>*Presence:* [1..1]*Definition:* Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "[AcknowledgedAcceptedStatus21Choice](#)" on page 1835 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1835
Or}	Reason <Rsn>	[1..*]	±		1835

36.1.32.3.4 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled.

Cancelled <Canc> contains one of the following elements (see "[CancellationStatus24Choice](#)" on page 1683 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1683
Or}	Reason <Rsn>	[1..*]			1683
	Code <Cd>	[1..1]			1684
{Or	Code <Cd>	[1..1]	CodeSet		1684
Or}	Proprietary <Prtry>	[1..1]	±		1685
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1685

36.1.32.3.5 Generated <Gnrtd>

Presence: [1..1]

Definition: Transaction was created by the account servicer or a third party. It was not instructed directly by the account owner.

Generated <Gnrtd> contains one of the following **GeneratedStatus7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1623
Or}	Reason <Rsn>	[1..*]	±		1624

36.1.32.3.5.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.3.5.2 Reason <Rsn>*Presence:* [1..*]*Definition:* Specifies the reason of the generated status.**Reason <Rsn>** contains the following elements (see "[GeneratedReason5](#)" on page 1762 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1763
{Or	Code <Cd>	[1..1]	CodeSet		1763
Or}	Proprietary <Prtry>	[1..1]	±		1763
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1764

36.1.32.3.6 Repair <Rpr>*Presence:* [1..1]*Definition:* Instruction/request is accepted but in repair.**Repair <Rpr>** contains one of the following elements (see "[RepairStatus12Choice](#)" on page 1658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1658
Or}	Reason <Rsn>	[1..*]			1658
	Code <Cd>	[1..1]			1659
{Or	Code <Cd>	[1..1]	CodeSet		1659
Or}	Proprietary <Prtry>	[1..1]	±		1660
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1661

36.1.32.3.7 PendingCancellation <PdgCxl>*Presence:* [1..1]*Definition:* Cancellation request from yourself for this instruction is pending waiting for further processing.

PendingCancellation <PdgCxl> contains one of the following elements (see "PendingStatus38Choice" on page 1650 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1650
Or}	Reason <Rsn>	[1..*]			1650
	Code <Cd>	[1..1]			1651
{Or	Code <Cd>	[1..1]	CodeSet		1651
Or}	Proprietary <Prtry>	[1..1]	±		1651
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1652

36.1.32.3.8 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: C1 "AdditionalReasonInformationRule"

ModificationRequested <ModReqd> contains the following elements (see "ProprietaryReason4" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1643
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1643

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.4 SettlementStatus28Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1626
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1627
Or}	Reason <Rsn>	[1..*]			1627
	Code <Cd>	[1..1]			1627
{Or	Code <Cd>	[1..1]	CodeSet		1627
Or}	Proprietary <Prtry>	[1..1]	±		1630
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631
Or	Failing <Fng>	[1..1]			1631
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1631
Or}	Reason <Rsn>	[1..*]			1631
	Code <Cd>	[1..1]			1632
{Or	Code <Cd>	[1..1]	CodeSet		1632
Or}	Proprietary <Prtry>	[1..1]	±		1635
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1636
Or}	Proprietary <Prtry>	[1..1]	±		1636

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.

36.1.32.4.1 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 **PendingStatus62Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1627
Or}	Reason <Rsn>	[1..*]			1627
	Code <Cd>	[1..1]			1627
{Or	Code <Cd>	[1..1]	CodeSet		1627
Or}	Proprietary <Prtry>	[1..1]	±		1630
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631

36.1.32.4.1.1 NoSpecifiedReason <NoSpcfdRsn>*Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.4.1.2 Reason <Rsn>*Presence:* [1..*]*Definition:* Specifies the reason of the pending status.**Reason <Rsn>** contains the following **PendingReason28** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1627
{Or	Code <Cd>	[1..1]	CodeSet		1627
Or}	Proprietary <Prtry>	[1..1]	±		1630
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631

36.1.32.4.1.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending status.**Code <Cd>** contains one of the following **PendingReason58Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1627
Or}	Proprietary <Prtry>	[1..1]	±		1630

36.1.32.4.1.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending status.*Datatype:* "PendingReason21Code" on page 1905

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,

CodeName	Name	Definition
		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.
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.
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.
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.
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.

36.1.32.4.1.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.4.1.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.4.2 Failing <FIng>

Presence: [1..1]

Definition: Instruction is failing. Settlement at the instructed settlement date is no longer possible.

Failing <FIng> contains one of the following **FailingStatus10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1631
Or}	Reason <Rsn>	[1..*]			1631
	Code <Cd>	[1..1]			1632
{Or	Code <Cd>	[1..1]	CodeSet		1632
Or}	Proprietary <Prtry>	[1..1]	±		1635
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1636

36.1.32.4.2.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.4.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following **FailingReason8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1632
{Or	Code <Cd>	[1..1]	CodeSet		1632
Or}	Proprietary <Prtry>	[1..1]	±		1635
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1636

36.1.32.4.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing status.

Code <Cd> contains one of the following **FailingReason8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1632
Or}	Proprietary <Prtry>	[1..1]	±		1635

36.1.32.4.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Datatype: "FailingReason2Code" on page 1877

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.

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.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.

CodeName	Name	Definition
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.
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.
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.

36.1.32.4.2.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.4.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.4.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

36.1.32.5 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		1636
Or}	Reason <Rsn>	[1..*]			1637
	Code <Cd>	[1..1]			1637
{Or	Code <Cd>	[1..1]	CodeSet		1637
Or}	Proprietary <Prtry>	[1..1]	±		1638
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1638

36.1.32.5.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.5.2 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]			1637
{Or	Code <Cd>	[1..1]	CodeSet		1637
Or}	Proprietary <Prtry>	[1..1]	±		1638
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1638

36.1.32.5.2.1 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		1637
Or}	Proprietary <Prtry>	[1..1]	±		1638

36.1.32.5.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason55Code" on page 1933

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.

CodeName	Name	Definition
SSID	StandingSettlementInstructionRejection	Standing Settlement Instruction is unknown or invalid.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.

36.1.32.5.2.1.2 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 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.5.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.6 PendingProcessingStatus17Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1638
Or}	Reason <Rsn>	[1..*]			1639
	Code <Cd>	[1..1]			1639
{Or	Code <Cd>	[1..1]	CodeSet		1639
Or}	Proprietary <Prtry>	[1..1]	±		1639
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1640

36.1.32.6.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.6.2 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]			1639
{Or	Code <Cd>	[1..1]	CodeSet		1639
Or}	Proprietary <Prtry>	[1..1]	±		1639
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1640

36.1.32.6.2.1 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		1639
Or}	Proprietary <Prtry>	[1..1]	±		1639

36.1.32.6.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending processing status.*Datatype:* "PendingFailingReason1Code" on page 1895

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

36.1.32.6.2.1.2 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 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.6.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1996**36.1.32.7 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		1640
Or}	Reason <Rsn>	[1..*]			1640
	Code <Cd>	[1..1]			1640
{Or	Code <Cd>	[1..1]	CodeSet		1641
Or}	Proprietary <Prtry>	[1..1]	±		1641
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1641

36.1.32.7.1 NoSpecifiedReason <NoSpdfdRsn>*Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.7.2 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]			1640
{Or	Code <Cd>	[1..1]	CodeSet		1641
Or}	Proprietary <Prtry>	[1..1]	±		1641
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1641

36.1.32.7.2.1 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		1641
Or}	Proprietary <Prtry>	[1..1]	±		1641

36.1.32.7.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: "AcknowledgementReason9Code" on page 1852

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

36.1.32.7.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.7.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "Max210Text" on page 1996

36.1.32.8 CancellationReason23

Definition: Specifies the reason why the instruction or request is cancelled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1642
{Or	Code <Cd>	[1..1]	CodeSet		1642
Or}	Proprietary <Prtry>	[1..1]	±		1642
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1643

36.1.32.8.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction is cancelled.**Code <Cd>** contains one of the following **CancellationReason36Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1642
Or}	Proprietary <Prtry>	[1..1]	±		1642

36.1.32.8.1.1 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 1856

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.

36.1.32.8.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.8.2 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Provides the corporate action event identification of the event that triggered the cancellation.

Datatype: "[Max35Text](#)" on page 1997

36.1.32.9 ProprietaryReason4

Definition: Proprietary identification of the reason related to a status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1643
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1643

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.9.1 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 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.9.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional information about the processed instruction.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.10 PendingStatus40Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1644
Or}	Reason <Rsn>	[1..*]			1644
	Code <Cd>	[1..1]			1644
{Or	Code <Cd>	[1..1]	CodeSet		1645
Or}	Proprietary <Prtry>	[1..1]	±		1647
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1648

36.1.32.10.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.10.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1644
{Or	Code <Cd>	[1..1]	CodeSet		1645
Or}	Proprietary <Prtry>	[1..1]	±		1647
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1648

36.1.32.10.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Code <Cd> contains one of the following **PendingReason31Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1645
Or}	Proprietary <Prtry>	[1..1]	±		1647

36.1.32.10.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending status.*Datatype:* "PendingReason1Code" on page 1902

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.

CodeName	Name	Definition
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.

CodeName	Name	Definition
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

36.1.32.10.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.10.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.11 PendingStatus39Choice

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		1648
Or}	Reason <Rsn>	[1..*]			1648
	Code <Cd>	[1..1]			1649
{Or	Code <Cd>	[1..1]	CodeSet		1649
Or}	Proprietary <Prtry>	[1..1]	±		1649
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1650

36.1.32.11.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.11.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1649
{Or	Code <Cd>	[1..1]	CodeSet		1649
Or}	Proprietary <Prtry>	[1..1]	±		1649
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1650

36.1.32.11.2.1 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 **PendingReason30Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1649
Or}	Proprietary <Prtry>	[1..1]	±		1649

36.1.32.11.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the cancellation request is pending.

Datatype: "PendingReason9Code" on page 1916

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.

36.1.32.11.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the cancellation request is pending.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.11.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.12 PendingStatus38Choice

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		1650
Or}	Reason <Rsn>	[1..*]			1650
	Code <Cd>	[1..1]			1651
{Or	Code <Cd>	[1..1]	CodeSet		1651
Or}	Proprietary <Prtry>	[1..1]	±		1651
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1652

36.1.32.12.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.12.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1651
{Or	Code <Cd>	[1..1]	CodeSet		1651
Or}	Proprietary <Prtry>	[1..1]	±		1651
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1652

36.1.32.12.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why a cancellation request sent for the related instruction is pending.

Code <Cd> contains one of the following **PendingReason28Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1651
Or}	Proprietary <Prtry>	[1..1]	±		1651

36.1.32.12.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason code why the instruction or request is pending.

Datatype: "PendingReason6Code" on page 1912

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.

36.1.32.12.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason code why the instruction or request is pending, using a proprietary format.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.12.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.13 RepairStatus14Choice

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		1652
Or}	Reason <Rsn>	[1..*]			1652
	Code <Cd>	[1..1]			1653
{Or	Code <Cd>	[1..1]	CodeSet		1653
Or}	Proprietary <Prtry>	[1..1]	±		1655
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1655

36.1.32.13.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.13.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the repair status.

Reason <Rsn> contains the following **RepairReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1653
{Or	Code <Cd>	[1..1]	CodeSet		1653
Or}	Proprietary <Prtry>	[1..1]	±		1655
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1655

36.1.32.13.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following **RepairReason12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1653
Or}	Proprietary <Prtry>	[1..1]	±		1655

36.1.32.13.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RepairReason5Code" on page 1934

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.

36.1.32.13.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.13.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.14 RepairStatus13Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1655
Or}	Reason <Rsn>	[1..*]			1656
	Code <Cd>	[1..1]			1656
{Or	Code <Cd>	[1..1]	CodeSet		1656
Or}	Proprietary <Prtry>	[1..1]	±		1658
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1658

36.1.32.14.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.14.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the repair status.

Reason <Rsn> contains the following **RepairReason9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1656
{Or	Code <Cd>	[1..1]	CodeSet		1656
Or}	Proprietary <Prtry>	[1..1]	±		1658
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1658

36.1.32.14.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair status.

Code <Cd> contains one of the following **RepairReason10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1656
Or}	Proprietary <Prtry>	[1..1]	±		1658

36.1.32.14.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RepairReason4Code" on page 1933

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.

36.1.32.14.2.1.2 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 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.14.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 1996**36.1.32.15 RepairStatus12Choice***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		1658
Or}	Reason <Rsn>	[1..*]			1658
	Code <Cd>	[1..1]			1659
{Or	Code <Cd>	[1..1]	CodeSet		1659
Or}	Proprietary <Prtry>	[1..1]	±		1660
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1661

36.1.32.15.1 NoSpecifiedReason <NoSpctdRsn>*Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.15.2 Reason <Rsn>*Presence:* [1..*]*Definition:* Specifies the reason of the repair status.

Reason <Rsn> contains the following **RepairReason8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1659
{Or	Code <Cd>	[1..1]	CodeSet		1659
Or}	Proprietary <Prtry>	[1..1]	±		1660
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1661

36.1.32.15.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following **RepairReason10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1659
Or}	Proprietary <Prtry>	[1..1]	±		1660

36.1.32.15.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RepairReason4Code" on page 1933

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.

36.1.32.15.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.15.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.16 RejectionStatus21Choice

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		1661
Or}	Reason <Rsn>	[1..*]			1661
	Code <Cd>	[1..1]			1662
{Or	Code <Cd>	[1..1]	CodeSet		1662
Or}	Proprietary <Prtry>	[1..1]	±		1664
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1664

36.1.32.16.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.16.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1662
{Or	Code <Cd>	[1..1]	CodeSet		1662
Or}	Proprietary <Prtry>	[1..1]	±		1664
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1664

36.1.32.16.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following **RejectionReason27Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1662
Or}	Proprietary <Prtry>	[1..1]	±		1664

36.1.32.16.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason37Code" on page 1925

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.

36.1.32.16.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.16.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.17 RejectionStatus20Choice

Definition: Choice of rejection status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1664
Or}	Reason <Rsn>	[1..1]			1665
	Code <Cd>	[1..1]			1665
{Or	Code <Cd>	[1..1]	CodeSet		1665
Or}	Proprietary <Prtry>	[1..1]	±		1665
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1666

36.1.32.17.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.17.2 Reason <Rsn>

Presence: [1..1]

Definition: Specifies the reason of the rejection or repair status.

Reason <Rsn> contains the following **RejectionReason29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1665
{Or	Code <Cd>	[1..1]	CodeSet		1665
Or}	Proprietary <Prtry>	[1..1]	±		1665
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1666

36.1.32.17.2.1 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 **ConsentOrRejectionReason4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1665
Or}	Proprietary <Prtry>	[1..1]	±		1665

36.1.32.17.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the counterparty response has a rejection status.

Datatype: "CounterpartyResponseStatusReason1Code" on page 1865

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.

36.1.32.17.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the counterparty response has a rejection status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.17.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.18 RejectionStatus19Choice

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		1666
Or}	Reason <Rsn>	[1..*]			1666
	Code <Cd>	[1..1]			1667
{Or	Code <Cd>	[1..1]	CodeSet		1667
Or}	Proprietary <Prtry>	[1..1]	±		1669
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1669

36.1.32.18.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.18.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason28** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1667
{Or	Code <Cd>	[1..1]	CodeSet		1667
Or}	Proprietary <Prtry>	[1..1]	±		1669
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1669

36.1.32.18.2.1 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 **RejectionReason26Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1667
Or}	Proprietary <Prtry>	[1..1]	±		1669

36.1.32.18.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason38Code" on page 1927

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.
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.

CodeName	Name	Definition
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.

36.1.32.18.2.1.2 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 "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.18.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.19 RejectionStatus18Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1670
Or}	Reason <Rsn>	[1..*]			1670
	Code <Cd>	[1..1]			1670
{Or	Code <Cd>	[1..1]	CodeSet		1670
Or}	Proprietary <Prtry>	[1..1]	±		1672
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1672

36.1.32.19.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.19.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1670
{Or	Code <Cd>	[1..1]	CodeSet		1670
Or}	Proprietary <Prtry>	[1..1]	±		1672
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1672

36.1.32.19.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following **RejectionReason24Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1670
Or}	Proprietary <Prtry>	[1..1]	±		1672

36.1.32.19.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason31Code" on page 1923

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.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVL	InvalidLink	Invalid or unrecognized link.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

36.1.32.19.2.1.2 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 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.19.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.20 RejectionStatus17Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1673
Or}	Reason <Rsn>	[1..*]			1673
	Code <Cd>	[1..1]			1673
{Or	Code <Cd>	[1..1]	CodeSet		1673
Or}	Proprietary <Prtry>	[1..1]	±		1675
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1675

36.1.32.20.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.20.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection status.

Reason <Rsn> contains the following **RejectionReason25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1673
{Or	Code <Cd>	[1..1]	CodeSet		1673
Or}	Proprietary <Prtry>	[1..1]	±		1675
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1675

36.1.32.20.2.1 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 **RejectionReason23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1673
Or}	Proprietary <Prtry>	[1..1]	±		1675

36.1.32.20.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason30Code" on page 1922

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.
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.

36.1.32.20.2.1.2 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 "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.20.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.21 PendingProcessingStatus13Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1676
Or}	Reason <Rsn>	[1..*]			1676
	Code <Cd>	[1..1]			1676
{Or	Code <Cd>	[1..1]	CodeSet		1676
Or}	Proprietary <Prtry>	[1..1]	±		1677
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1677

36.1.32.21.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.21.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1676
{Or	Code <Cd>	[1..1]	CodeSet		1676
Or}	Proprietary <Prtry>	[1..1]	±		1677
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1677

36.1.32.21.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Code <Cd> contains one of the following **PendingProcessingReason12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1676
Or}	Proprietary <Prtry>	[1..1]	±		1677

36.1.32.21.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: "PendingProcessingReason3Code" on page 1897

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.

36.1.32.21.2.1.2 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 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.21.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "Max210Text" on page 1996

36.1.32.22 PendingProcessingStatus12Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1678
Or}	Reason <Rsn>	[1..*]			1678
	Code <Cd>	[1..1]			1678
{Or	Code <Cd>	[1..1]	CodeSet		1678
Or}	Proprietary <Prtry>	[1..1]	±		1679
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1680

36.1.32.22.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.22.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1678
{Or	Code <Cd>	[1..1]	CodeSet		1678
Or}	Proprietary <Prtry>	[1..1]	±		1679
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1680

36.1.32.22.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Code <Cd> contains one of the following **PendingProcessingReason11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1678
Or}	Proprietary <Prtry>	[1..1]	±		1679

36.1.32.22.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: "PendingProcessingReason1Code" on page 1895

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
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.

36.1.32.22.2.1.2 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 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.22.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.23 PendingProcessingStatus11Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1680
Or}	Reason <Rsn>	[1..*]			1680
	Code <Cd>	[1..1]			1681
{Or	Code <Cd>	[1..1]	CodeSet		1681
Or}	Proprietary <Prtry>	[1..1]	±		1682
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1683

36.1.32.23.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.23.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending processing status.

Reason <Rsn> contains the following **PendingProcessingReason8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1681
{Or	Code <Cd>	[1..1]	CodeSet		1681
Or}	Proprietary <Prtry>	[1..1]	±		1682
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1683

36.1.32.23.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Code <Cd> contains one of the following **PendingProcessingReason10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1681
Or}	Proprietary <Prtry>	[1..1]	±		1682

36.1.32.23.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: "PendingProcessingReason2Code" on page 1896

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.

36.1.32.23.2.1.2 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 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.23.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.24 CancellationStatus24Choice

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		1683
Or}	Reason <Rsn>	[1..*]			1683
	Code <Cd>	[1..1]			1684
{Or	Code <Cd>	[1..1]	CodeSet		1684
Or}	Proprietary <Prtry>	[1..1]	±		1685
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1685

36.1.32.24.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.24.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the cancellation status.

Reason <Rsn> contains the following **CancellationReason22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1684
{Or	Code <Cd>	[1..1]	CodeSet		1684
Or}	Proprietary <Prtry>	[1..1]	±		1685
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1685

36.1.32.24.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following **CancellationReason36Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1684
Or}	Proprietary <Prtry>	[1..1]	±		1685

36.1.32.24.2.1.1 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 1856

CodeName	Name	Definition
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
BYIY	CancelledDueToBuyIn	Instruction has been cancelled because a buy-in has been initiated.
CTHP	CancelledByThirdParty	Instruction is cancelled by a Third party.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.

CodeName	Name	Definition
CANS	CancelledBySystem	Transaction is cancelled by the system.
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.

36.1.32.24.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.24.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.25 RejectionOrRepairStatus29Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1685
Or}	Reason <Rsn>	[1..*]	±		1685

36.1.32.25.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.25.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection or repair status.

Reason <Rsn> contains the following elements (see "RejectionOrRepairReason23" on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[0..*]			1829
{Or	Code <Cd>	[1..1]	CodeSet		1829
Or}	Proprietary <Prtry>	[1..1]	±		1830
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1830

36.1.32.26 ResponseStatus6Choice

Definition: Choice of response status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Consented <Cnsntd>	[1..1]			1686
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1687
Or}	Reason <Rsn>	[1..*]			1687
	Code <Cd>	[1..1]			1687
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1688
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1688
Or	Rejected <Rjctd>	[1..1]	±		1688
Or}	Pending <Pdg>	[1..1]	±		1688

36.1.32.26.1 Consented <Cnsntd>

Presence: [1..1]

Definition: Reason provided for the status.

Consented <Cnsntd> contains one of the following **ConsentStatus4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1687
Or}	Reason <Rsn>	[1..*]			1687
	Code <Cd>	[1..1]			1687
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1688
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1688

36.1.32.26.1.1 NoSpecifiedReason <NoSpcdfRsn>*Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.26.1.2 Reason <Rsn>*Presence:* [1..*]*Definition:* Reason provided for the status.**Reason <Rsn>** contains the following **ConsentReason4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1687
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1688
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1688

36.1.32.26.1.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Reason provided for the status.**Code <Cd>** contains one of the following **ConsentOrRejectionReason4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1688

36.1.32.26.1.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the counterparty response has a rejection status.*Datatype:* "CounterpartyResponseStatusReason1Code" on page 1865

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.

36.1.32.26.1.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies the reason why the counterparty response has a rejection status.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.26.1.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 1996**36.1.32.26.2 Rejected <Rjctd>***Presence:* [1..1]*Definition:* Rejected status of an instruction, advice or request.**Rejected <Rjctd>** contains one of the following elements (see "[RejectionStatus20Choice](#)" on page 1664 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1664
Or}	Reason <Rsn>	[1..1]			1665
	Code <Cd>	[1..1]			1665
{Or	Code <Cd>	[1..1]	CodeSet		1665
Or}	Proprietary <Prtry>	[1..1]	±		1665
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1666

36.1.32.26.3 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 1837 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Forwarded <Fwdd>	[1..1]	±		1837
Or}	UnderInvestigation <UdrInvstgtn>	[1..1]	±		1838

36.1.32.27 Reason16Choice

Definition: Choice of reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	RepoCallAcknowledgementReason <RepoCallAckRsn>	[0..1]			1691
{Or	Code <Cd>	[1..1]	CodeSet		1691
Or}	Proprietary <Prtry>	[1..1]	±		1691
Or	CancellationReason <CxlRsn>	[0..1]	±		1692
Or	PendingCancellationReason <PdgCxlRsn>	[0..1]			1692
{Or	Code <Cd>	[1..1]	CodeSet		1692
Or}	Proprietary <Prtry>	[1..1]	±		1693
Or	GeneratedReason <GnrtdRsn>	[0..1]			1693
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1694
Or	DeniedReason <DndRsn>	[0..1]			1694
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1695
Or	AcknowledgedAcceptedReason <AckdAccptdRsn>	[0..1]			1695
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1696
Or	PendingReason <PdgRsn>	[0..1]			1696
{Or	Code <Cd>	[1..1]	CodeSet		1697
Or}	Proprietary <Prtry>	[1..1]	±		1700
Or	FailingReason <FngRsn>	[0..1]			1700
{Or	Code <Cd>	[1..1]	CodeSet		1701
Or}	Proprietary <Prtry>	[1..1]	±		1704
Or	PendingProcessingReason <PdgPrcgRsn>	[0..1]			1704
{Or	Code <Cd>	[1..1]	CodeSet		1704
Or}	Proprietary <Prtry>	[1..1]	±		1705
Or	RejectionReason <RjctnRsn>	[0..1]			1706
{Or	Code <Cd>	[1..1]	CodeSet		1706
Or}	Proprietary <Prtry>	[1..1]	±		1710
Or	RepairReason <RprRsn>	[0..1]			1710
{Or	Code <Cd>	[1..1]	CodeSet		1710
Or}	Proprietary <Prtry>	[1..1]	±		1712

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	PendingModificationReason <PdgModRsn>	[0..1]			1713
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1713
Or}	UnmatchedReason <UmtchdRsn>	[0..1]			1714
{Or	Code <Cd>	[1..1]	CodeSet		1714
Or}	Proprietary <Prtry>	[1..1]	±		1716

Constraints

- **ReasonRule**

If the reason is requested, then it must be in line with the reasons available for the message type requested.

36.1.32.27.1 RepoCallAcknowledgementReason <RepoCallAckRsn>

Presence: [0..1]

Definition: Specifies additional information on the repurchase agreement call request acknowledgement.

RepoCallAcknowledgementReason <RepoCallAckRsn> contains one of the following **AcknowledgementReason13Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1691
Or}	Proprietary <Prtry>	[1..1]	±		1691

36.1.32.27.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: "RepoCallAcknowledgementReason2Code" on page 1939

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.

36.1.32.27.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.27.2 CancellationReason <CxIRsn>

Presence: [0..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

CancellationReason <CxIRsn> contains one of the following elements (see "[CancellationReason20Choice](#)" on page 1719 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1719
Or}	Proprietary <Prtry>	[1..1]	±		1720

36.1.32.27.3 PendingCancellationReason <PdgCxIRsn>

Presence: [0..1]

Definition: Specifies the reason why the cancellation request is pending.

PendingCancellationReason <PdgCxIRsn> contains one of the following **PendingCancellationReasons4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1692
Or}	Proprietary <Prtry>	[1..1]	±		1693

36.1.32.27.3.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the cancellation request is pending.

Datatype: "[PendingReason7Code](#)" on page 1912

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.

36.1.32.27.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the cancellation request is pending.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.27.4 GeneratedReason <GnrtdRsn>

Presence: [0..1]

Definition: Specifies the reason why the transaction was generated.

GeneratedReason <GnrtdRsn> contains one of the following **GeneratedReasons5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1694

36.1.32.27.4.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Datatype: "[GeneratedReason3Code](#)" on page 1884

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.

36.1.32.27.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.27.5 DeniedReason <DndRsn>

Presence: [0..1]

Definition: Specifies the reason why the request was denied.

DeniedReason <DndRsn> contains one of the following **DeniedReason14Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1694
Or}	Proprietary <Prtry>	[1..1]	±		1695

36.1.32.27.5.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Datatype: "[DeniedReason7Code](#)" on page 1869

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.

36.1.32.27.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.27.6 AcknowledgedAcceptedReason <AckdAccptdRsn>

Presence: [0..1]

Definition: Specifies additional information about the processed instruction.

AcknowledgedAcceptedReason <AckdAccptdRsn> contains one of the following **AcknowledgementReason12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1696

36.1.32.27.6.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: "AcknowledgementReason5Code" on page 1851

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.

36.1.32.27.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.27.7 PendingReason <PdgRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction has a pending status.

PendingReason <PdgRsn> contains one of the following **PendingReason29Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1697
Or}	Proprietary <Prtry>	[1..1]	±		1700

36.1.32.27.7.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: "PendingReason8Code" on page 1912

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.

36.1.32.27.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.27.8 FailingReason <FIngRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

FailingReason <FIngRsn> contains one of the following **FailingReason9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1701
Or}	Proprietary <Prtry>	[1..1]	±		1704

36.1.32.27.8.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Datatype: "FailingReason1Code" on page 1874

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.

36.1.32.27.8.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.27.9 PendingProcessingReason <PdgPrcgRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction has a pending processing status.

PendingProcessingReason <PdgPrcgRsn> contains one of the following **PendingProcessingReason11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1704
Or}	Proprietary <Prtry>	[1..1]	±		1705

36.1.32.27.9.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Datatype: "[PendingProcessingReason1Code](#)" on page 1895

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.

36.1.32.27.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending processing status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.27.10 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction/request has a rejected status.

RejectionReason <RjctnRsn> contains one of the following **RejectionReason22Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1706
Or}	Proprietary <Prtry>	[1..1]	±		1710

36.1.32.27.10.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "[RejectionReason39Code](#)" on page 1929

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.

36.1.32.27.10.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.27.11 RepairReason <RprRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction is in repair.

RepairReason <RprRsn> contains one of the following **RepairReason11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1710
Or}	Proprietary <Prtry>	[1..1]	±		1712

36.1.32.27.11.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "[RepairReason6Code](#)" on page 1936

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.

36.1.32.27.11.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.27.12 PendingModificationReason <PdgModRsn>*Presence:* [0..1]*Definition:* Specifies the reason why the modification request is pending.**PendingModificationReason <PdgModRsn>** contains one of the following **PendingReason28Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1713
Or}	Proprietary <Prtry>	[1..1]	±		1713

36.1.32.27.12.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason code why the instruction or request is pending.*Datatype:* "PendingReason6Code" on page 1912

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.

36.1.32.27.12.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies the reason code why the instruction or request is pending, using a proprietary format.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.27.13 UnmatchedReason <UmtchdRsn>*Presence:* [0..1]*Definition:* Specifies the reason why the instruction has an unmatched status.**UnmatchedReason <UmtchdRsn>** contains one of the following **UnmatchedReason22Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1714
Or}	Proprietary <Prtry>	[1..1]	±		1716

36.1.32.27.13.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has an unmatched status.*Datatype:* "UnmatchedReason14Code" on page 1988

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.

36.1.32.27.13.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.28 FXCancellation3Choice

Definition: Choice of format for the forex cancellation information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1717
Or}	Proprietary <Prtry>	[1..1]	±		1717

36.1.32.28.1 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 1993):

- *Meaning When True:* Yes
- *Meaning When False:* No

36.1.32.28.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Forex cancellation information expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.29 CancellationReason23Choice

Definition: Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1717
Or}	Proprietary <Prtry>	[1..1]	±		1718

36.1.32.29.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Datatype: "CancelledStatusReason9Code" on page 1857

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.

36.1.32.29.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.30 CancellationReason21Choice

Definition: Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1718
Or}	Proprietary <Prtry>	[1..1]	±		1719

36.1.32.30.1 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 1857

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
OTHR	Other	Other. See Narrative.

36.1.32.30.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.31 CancellationReason20Choice

Definition: Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1719
Or}	Proprietary <Prtry>	[1..1]	±		1720

36.1.32.31.1 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 1855

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.

CodeName	Name	Definition
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CANO	CancelledByOther	Transaction is cancelled by a party other than the instructing party, for example, a market infrastructure such as a stock exchange.
CREG	CancelledByIssuerRegistrar	Transaction has been cancelled by the issuer/registrar.

36.1.32.31.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.32 ModificationProcessingStatus7Choice

Definition: Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1721
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1722
Or	Denied <Dnd>	[1..1]			1722
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1722
Or}	Reason <Rsn>	[1..*]			1722
	Code <Cd>	[1..1]			1723
{Or	Code <Cd>	[1..1]	CodeSet		1723
Or}	Proprietary <Prtry>	[1..1]	±		1724
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1724
Or	Rejected <Rjctd>	[1..1]	±		1724
Or	Repaired <Rprd>	[1..1]	±		1724
Or	Modified <Modfd>	[1..1]			1725
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1725
Or}	Reason <Rsn>	[0..*]			1725
	Code <Cd>	[1..1]			1726
{Or	Code <Cd>	[1..1]	CodeSet		1726
Or}	Proprietary <Prtry>	[1..1]	±		1726
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1727
Or}	Proprietary <Prtry>	[1..1]	±		1727

36.1.32.32.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "AcknowledgedAcceptedStatus23Choice" on page 1833 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1833
Or}	Reason <Rsn>	[1..*]			1833
	Code <Cd>	[1..1]			1834
{Or	Code <Cd>	[1..1]	CodeSet		1834
Or}	Proprietary <Prtry>	[1..1]	±		1834
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1835

36.1.32.32.2 PendingProcessing <PdgPrcg>*Presence:* [1..1]*Definition:* Modification is pending processing.**PendingProcessing <PdgPrcg>** contains one of the following elements (see "PendingProcessingStatus13Choice" on page 1675 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1676
Or}	Reason <Rsn>	[1..*]			1676
	Code <Cd>	[1..1]			1676
{Or	Code <Cd>	[1..1]	CodeSet		1676
Or}	Proprietary <Prtry>	[1..1]	±		1677
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1677

36.1.32.32.3 Denied <Dnd>*Presence:* [1..1]*Definition:* Modification request will not be executed.**Denied <Dnd>** contains one of the following **DeniedStatus15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1722
Or}	Reason <Rsn>	[1..*]			1722
	Code <Cd>	[1..1]			1723
{Or	Code <Cd>	[1..1]	CodeSet		1723
Or}	Proprietary <Prtry>	[1..1]	±		1724
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1724

36.1.32.32.3.1 NoSpecifiedReason <NoSpcdfRsn>*Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.32.3.2 Reason <Rsn>*Presence:* [1..*]*Definition:* Specifies the reason of the denied status.

Reason <Rsn> contains the following **DeniedReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1723
{Or	Code <Cd>	[1..1]	CodeSet		1723
Or}	Proprietary <Prtry>	[1..1]	±		1724
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1724

36.1.32.32.3.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request has a denied status.

Code <Cd> contains one of the following **DeniedReason15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1723
Or}	Proprietary <Prtry>	[1..1]	±		1724

36.1.32.32.3.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Datatype: "DeniedReason6Code" on page 1868

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.

36.1.32.3.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.3.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 1996**36.1.32.3.2.4 Rejected <Rjctd>***Presence:* [1..1]*Definition:* Modification request has been rejected for further processing.**Rejected <Rjctd>** contains one of the following elements (see "[RejectionStatus18Choice](#)" on page 1669 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1670
Or}	Reason <Rsn>	[1..*]			1670
	Code <Cd>	[1..1]			1670
{Or	Code <Cd>	[1..1]	CodeSet		1670
Or}	Proprietary <Prtry>	[1..1]	±		1672
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1672

36.1.32.3.2.5 Repaired <Rprd>*Presence:* [1..1]*Definition:* Modification request is accepted but in repair.

Repaired <Rprd> contains one of the following elements (see "[RepairStatus13Choice](#)" on page 1655 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1655
Or}	Reason <Rsn>	[1..*]			1656
	Code <Cd>	[1..1]			1656
{Or	Code <Cd>	[1..1]	CodeSet		1656
Or}	Proprietary <Prtry>	[1..1]	±		1658
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1658

36.1.32.32.6 Modified <Modfd>

Presence: [1..1]

Definition: Instruction has been modified.

Modified <Modfd> contains one of the following **ModificationStatus4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1725
Or}	Reason <Rsn>	[0..*]			1725
	Code <Cd>	[1..1]			1726
{Or	Code <Cd>	[1..1]	CodeSet		1726
Or}	Proprietary <Prtry>	[1..1]	±		1726
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1727

36.1.32.32.6.1 NoSpecifiedReason <NoSpcdfRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.32.6.2 Reason <Rsn>

Presence: [0..*]

Definition: Specifies the reason of the modification status.

Reason <Rsn> contains the following **ModificationReason4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1726
{Or	Code <Cd>	[1..1]	CodeSet		1726
Or}	Proprietary <Prtry>	[1..1]	±		1726
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1727

36.1.32.32.6.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the transaction is modified.

Code <Cd> contains one of the following **ModificationReason4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1726
Or}	Proprietary <Prtry>	[1..1]	±		1726

36.1.32.32.6.2.1.1 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 1892

CodeName	Name	Definition
MDBY	ModifiedByYourself	Modification of a transaction by the account owner.
OTHR	Other	Other. See Narrative.

36.1.32.32.6.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the related instruction is modified, or the related modification request is executed.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.32.6.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1996**36.1.32.32.7 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

36.1.32.33 MatchingStatus25Choice*Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1727
Or	Unmatched <Umtchd>	[1..1]			1728
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1728
Or}	Reason <Rsn>	[1..*]			1728
	Code <Cd>	[1..1]			1729
{Or	Code <Cd>	[1..1]	CodeSet		1729
Or}	Proprietary <Prtry>	[1..1]	±		1731
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1731
Or}	Proprietary <Prtry>	[1..1]	±		1731

36.1.32.33.1 Matched <Mtchd>*Presence:* [1..1]*Definition:* Status is matched.*Impacted by:* C1 "AdditionalReasonInformationRule"

Matched <Mtchd> contains the following elements (see ["ProprietaryReason4"](#) on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1643
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1643

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.33.2 Unmatched <Umtchd>

Presence: [1..1]

Definition: Status is unmatched.

Unmatched <Umtchd> contains one of the following **UnmatchedStatus17Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1728
Or}	Reason <Rsn>	[1..*]			1728
	Code <Cd>	[1..1]			1729
{Or	Code <Cd>	[1..1]	CodeSet		1729
Or}	Proprietary <Prtry>	[1..1]	±		1731
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1731

36.1.32.33.2.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: ["NoReasonCode"](#) on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.33.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the unmatched status.

Reason <Rsn> contains the following **UnmatchedReason16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1729
{Or	Code <Cd>	[1..1]	CodeSet		1729
Or}	Proprietary <Prtry>	[1..1]	±		1731
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1731

36.1.32.33.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Code <Cd> contains one of the following **UnmatchedReason23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1729
Or}	Proprietary <Prtry>	[1..1]	±		1731

36.1.32.33.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Datatype: "UnmatchedReason12Code" on page 1984

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.

36.1.32.33.2.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.33.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.33.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

36.1.32.34 Status19Choice

Definition: Choice of status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AffirmationStatus <AffirmSts>	[1..1]	±		1734
Or	AllocationStatus <AllcnSts>	[1..1]			1734
{Or	Code <Cd>	[1..1]	CodeSet		1734
Or}	Proprietary <Prtry>	[1..1]	±		1734
Or	RepoCallRequestStatus <RepoCallReqSts>	[1..1]	±		1735
Or	CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>	[1..1]			1735
{Or	Code <Cd>	[1..1]	CodeSet		1735
Or}	Proprietary <Prtry>	[1..1]	±		1736
Or	CorporateActionEventStage <CorpActnEvtStag>	[1..1]			1736
{Or	Code <Cd>	[1..1]	CodeSet		1736
Or}	Proprietary <Prtry>	[1..1]	±		1737
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		1737
Or	InstructionProcessingStatus <InstrPrcgSts>	[1..1]			1737
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1739
Or	MatchingStatus <MtchgSts>	[1..1]	±		1739
Or	RegistrationProcessingStatus <RegnPrcgSts>	[1..1]			1740
{Or	Code <Cd>	[1..1]	CodeSet		1740
Or}	Proprietary <Prtry>	[1..1]	±		1740
Or	ResponseStatus <RspnSts>	[1..1]			1740
{Or	Code <Cd>	[1..1]	CodeSet		1741
Or}	Proprietary <Prtry>	[1..1]	±		1741
Or	ReplacementProcessingStatus <RplcmntPrcgSts>	[1..1]			1741
{Or	Code <Cd>	[1..1]	CodeSet		1742
Or}	Proprietary <Prtry>	[1..1]	±		1742
Or	CancellationProcessingStatus <CxlpPrcgSts>	[1..1]			1743
{Or	Code <Cd>	[1..1]	CodeSet		1743
Or}	Proprietary <Prtry>	[1..1]	±		1743
Or	SettlementStatus <SttlmSts>	[1..1]	±		1744
Or}	SettlementConditionModificationStatus <SttlmCondModSts>	[1..1]			1744
{Or	Code <Cd>	[1..1]	CodeSet		1744

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]	±		1745

Constraints

- **StatusRule**

If a specific Status is requested, then it must be in line with the statuses available for the message type requested.

36.1.32.34.1 AffirmationStatus <AffirmSts>

Presence: [1..1]

Definition: Status of affirmation of a trade.

AffirmationStatus <AffirmSts> contains one of the following elements (see "AffirmationStatus8Choice" on page 1801 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1801
Or}	Proprietary <Prtry>	[1..1]	±		1801

36.1.32.34.2 AllocationStatus <AllcnSts>

Presence: [1..1]

Definition: Provides the status of allocation of collateral to cover the instruction.

AllocationStatus <AllcnSts> contains one of the following **AllocationSatus3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1734
Or}	Proprietary <Prtry>	[1..1]	±		1734

36.1.32.34.2.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of allocation of collateral to cover the instruction.

Datatype: "AllocationStatus1Code" on page 1854

CodeName	Name	Definition
AOLF	FullyAllocated	Instruction has been fully covered by collateral.
AOLP	PartiallyAllocated	Instruction has been partially covered by collateral.

36.1.32.34.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of allocation of collateral to cover the instruction.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.34.3 RepoCallRequestStatus <RepoCallReqSts>

Presence: [1..1]

Definition: Provides the status of the repurchase agreement call request.

RepoCallRequestStatus <RepoCallReqSts> contains one of the following elements (see "[RepoCallRequestStatus8Choice](#)" on page 1745 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1745
Or}	Proprietary <Prtry>	[1..1]	±		1745

36.1.32.34.4 CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>

Presence: [1..1]

Definition: Provides the status of a corporate action or the status of a payment.

CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts> contains one of the following **CorporateActionEventProcessingStatus3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1735
Or}	Proprietary <Prtry>	[1..1]	±		1736

36.1.32.34.4.1 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 1858

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).

36.1.32.34.4.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Status of a corporate action or the status of a payment expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.34.5 CorporateActionEventStage <CorpActnEvtStag>*Presence:* [1..1]*Definition:* Stage in the corporate action event life cycle.**CorporateActionEventStage <CorpActnEvtStag>** contains one of the following **CorporateActionEventStage3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1736
Or}	Proprietary <Prtry>	[1..1]	±		1737

36.1.32.34.5.1 Code <Cd>*Presence:* [1..1]*Definition:* Corporate action event stage expressed as an ISO 20022 code.*Datatype:* "[CorporateActionEventStage2Code](#)" on page 1859

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.

36.1.32.34.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Corporate action event stage expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.34.6 InferredMatchingStatus <IfrrdMtchgSts>

Presence: [1..1]

Definition: Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

InferredMatchingStatus <IfrrdMtchgSts> contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1801 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1801
Or}	Proprietary <Prtry>	[1..1]	±		1802

36.1.32.34.7 InstructionProcessingStatus <InstrPrcgSts>

Presence: [1..1]

Definition: Provides the status of an instruction.

InstructionProcessingStatus <InstrPrcgSts> contains one of the following **InstructionProcessingStatus23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1739

36.1.32.34.7.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of an instruction.

Datatype: "[InstructionProcessingStatus1Code](#)" on page 1885

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.

36.1.32.34.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of an instruction.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.34.8 MatchingStatus <MtchgSts>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

MatchingStatus <MtchgSts> contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1801 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1801
Or}	Proprietary <Prtry>	[1..1]	±		1802

36.1.32.34.9 RegistrationProcessingStatus <RegnPrctgSts>

Presence: [1..1]

Definition: Provides the status of the registration processing.

RegistrationProcessingStatus <RegnPrctgSts> contains one of the following **RegistrationProcessingStatus3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1740
Or}	Proprietary <Prtry>	[1..1]	±		1740

36.1.32.34.9.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the registration processing.

Datatype: "RegistrationProcessingStatus1Code" on page 1920

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Registration has been acknowledged/ accepted by the issuer/registrar.
REJT	Rejected	Registration has been rejected by the issuer/registrar.

36.1.32.34.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the registration processing.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.34.10 ResponseStatus <RspnSts>

Presence: [1..1]

Definition: Provides the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

ResponseStatus <RspnSts> contains one of the following **ResponseStatus5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1741
Or}	Proprietary <Prtry>	[1..1]	±		1741

36.1.32.34.10.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

Datatype: "ResponseStatus1Code" on page 1941

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.

36.1.32.34.10.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.34.11 ReplacementProcessingStatus <RplcmntPrcgSts>

Presence: [1..1]

Definition: Provides the processing status of the replacement request.

ReplacementProcessingStatus <RplcmntPrcgSts> contains one of the following **ReplacementProcessingStatus8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1742
Or}	Proprietary <Prtry>	[1..1]	±		1742

36.1.32.34.11.1 Code <Cd>

Presence: [1..1]

Definition: Provides the processing status of the replacement request.

Datatype: "ReplacementProcessingStatus1Code" on page 1938

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.

36.1.32.34.11.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the processing status of the replacement request.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.34.12 CancellationProcessingStatus <CxIPrcgSts>*Presence:* [1..1]*Definition:* Provides the status of a cancellation request.

CancellationProcessingStatus <CxIPrcgSts> contains one of the following **CancellationProcessingStatus7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1743
Or}	Proprietary <Prtry>	[1..1]	±		1743

36.1.32.34.12.1 Code <Cd>*Presence:* [1..1]*Definition:* Provides the status of a cancellation request.*Datatype:* "CancellationProcessingStatus1Code" on page 1855

CodeName	Name	Definition
CAND	CancellationCompleted	Cancellation has been completed.
CANP	PendingCancellation	Cancellation is pending. It is not known at this time whether cancellation can be affected.
DEND	Denied	Cancellation will not be executed.
EXCH	ReceivedAtStockExchange	Cancellation has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Cancellation has been received at the intermediary.
PACK	Accepted	Cancellation request has been acknowledged for further processing by the account servicer.
PARF	PartiallyFilled	Order is partially filled, cancellation processing accepted for the remainder.
REJT	Rejected	Cancellation has been rejected for further processing.
REPR	InRepair	Cancellation request is in repair.

36.1.32.34.12.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Provides the status of a cancellation request.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.34.13 SettlementStatus <SttlmSts>

Presence: [1..1]

Definition: Provides the status of settlement of a transaction.

SettlementStatus <SttlmSts> contains one of the following elements (see "[SettlementStatus19Choice](#)" on page 1751 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1751
Or}	Proprietary <Prtry>	[1..1]	±		1751

36.1.32.34.14 SettlementConditionModificationStatus <SttlmCondModSts>

Presence: [1..1]

Definition: Provides the status of a securities settlement condition modification request.

SettlementConditionModificationStatus <SttlmCondModSts> contains one of the following **SettlementConditionModificationStatus3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1744
Or}	Proprietary <Prtry>	[1..1]	±		1745

36.1.32.34.14.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the securities settlement condition modification request.

Datatype: "[SettlementConditionModificationStatus1Code](#)" on page 1966

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted by the account servicer.
REJT	Rejected	Instruction has been rejected for further processing.
MODP	Pending	Modification is pending. At this time, it is unknown whether the modification can be affected.

CodeName	Name	Definition
DEND	Denied	Modification Request will not be executed.
MODC	Completed	Modification has been completed.

36.1.32.34.14.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the securities settlement condition modification request.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.35 RepoCallRequestStatus8Choice

Definition: Choice of format for the repurchase agreement call acknowledgement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1745
Or}	Proprietary <Prtry>	[1..1]	±		1745

36.1.32.35.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of the repurchase agreement call request.

Datatype: "[RepoCallRequestStatus1Code](#)" on page 1939

CodeName	Name	Definition
CACK	AcknowledgedAccepted	Repurchase agreement call request is acknowledged/accepted.
DEND	Denied	Repurchase agreement call request is denied.

36.1.32.35.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the repurchase agreement call request.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.36 RepoCallRequestStatus7Choice

Definition: Choice of format for the repurchase agreement call acknowledgement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]			1746
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1747
Or}	Reason <Rsn>	[1..*]			1747
	Code <Cd>	[1..1]			1747
{Or	Code <Cd>	[1..1]	CodeSet		1748
Or}	Proprietary <Prtry>	[1..1]	±		1748
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1748
Or	Denied <Dnd>	[1..1]			1748
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1749
Or}	Reason <Rsn>	[1..*]			1749
	Code <Cd>	[1..1]			1749
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1750
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1750
Or}	Proprietary <Prtry>	[1..1]	±		1750

36.1.32.36.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following **AcknowledgedAcceptedStatus22Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1747
Or}	Reason <Rsn>	[1..*]			1747
	Code <Cd>	[1..1]			1747
{Or	Code <Cd>	[1..1]	CodeSet		1748
Or}	Proprietary <Prtry>	[1..1]	±		1748
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1748

36.1.32.36.1.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.36.1.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1747
{Or	Code <Cd>	[1..1]	CodeSet		1748
Or}	Proprietary <Prtry>	[1..1]	±		1748
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1748

36.1.32.36.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Code <Cd> contains one of the following **AcknowledgementReason13Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1748
Or}	Proprietary <Prtry>	[1..1]	±		1748

36.1.32.36.1.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.*Datatype:* "RepoCallAcknowledgementReason2Code" on page 1939

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.

36.1.32.36.1.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.36.1.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1996**36.1.32.36.2 Denied <Dnd>***Presence:* [1..1]*Definition:* Instruction/Request will not be executed.

Denied <Dnd> contains one of the following **DeniedStatus17Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1749
Or}	Reason <Rsn>	[1..*]			1749
	Code <Cd>	[1..1]			1749
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1750
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1750

36.1.32.36.2.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.36.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the denied status.

Reason <Rsn> contains the following **DeniedReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1749
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1750
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1750

36.1.32.36.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request has a denied status.

Code <Cd> contains one of the following **DeniedReason17Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1750

36.1.32.36.2.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.*Datatype:* "DeniedReason3Code" on page 1868

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.

36.1.32.36.2.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.36.2.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1996**36.1.32.36.3 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

36.1.32.37 SettlementStatus19Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1751
Or}	Proprietary <Prtry>	[1..1]	±		1751

36.1.32.37.1 Code <Cd>

Presence: [1..1]

Definition: Provides the status of settlement of an instruction/financial instrument movement.

Datatype: "SecuritiesSettlementStatus2Code" on page 1949

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.

36.1.32.37.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of settlement of an instruction/financial instrument movement.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.38 SettlementStatus18Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1752
Or	Failing <FIng>	[1..1]			1752
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1753
Or}	Reason <Rsn>	[1..*]			1753
	Code <Cd>	[1..1]			1753
{Or	Code <Cd>	[1..1]	CodeSet		1754
Or}	Proprietary <Prtry>	[1..1]	±		1757
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1757
Or}	Proprietary <Prtry>	[1..1]	±		1757

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.

36.1.32.38.1 Pending <Pdg>

Presence: [1..1]

Definition: Instruction is pending. Settlement at the instructed settlement date is still possible.

Pending <Pdg> contains one of the following elements (see "[PendingStatus40Choice](#)" on page 1644 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1644
Or}	Reason <Rsn>	[1..*]			1644
	Code <Cd>	[1..1]			1644
{Or	Code <Cd>	[1..1]	CodeSet		1645
Or}	Proprietary <Prtry>	[1..1]	±		1647
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1648

36.1.32.38.2 Failing <FIng>

Presence: [1..1]

Definition: Instruction is failing. Settlement at the instructed settlement date is no longer possible.

Failing <FIng> contains one of the following **FailingStatus10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1753
Or}	Reason <Rsn>	[1..*]			1753
	Code <Cd>	[1..1]			1753
{Or	Code <Cd>	[1..1]	CodeSet		1754
Or}	Proprietary <Prtry>	[1..1]	±		1757
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1757

36.1.32.38.2.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.38.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following **FailingReason8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1753
{Or	Code <Cd>	[1..1]	CodeSet		1754
Or}	Proprietary <Prtry>	[1..1]	±		1757
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1757

36.1.32.38.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing status.

Code <Cd> contains one of the following **FailingReason8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1754
Or}	Proprietary <Prtry>	[1..1]	±		1757

36.1.32.38.2.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a failing settlement status.*Datatype:* "FailingReason2Code" on page 1877

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.

36.1.32.38.2.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.38.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.38.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

36.1.32.39 MatchingStatus26Choice

Definition: Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1758
Or	Unmatched <Umtchd>	[1..1]			1758
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1759
Or}	Reason <Rsn>	[1..*]			1759
	Code <Cd>	[1..1]			1759
{Or	Code <Cd>	[1..1]	CodeSet		1760
Or}	Proprietary <Prtry>	[1..1]	±		1762
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1762
Or}	Proprietary <Prtry>	[1..1]	±		1762

36.1.32.39.1 Matched <Mtchd>

Presence: [1..1]

Definition: Status is matched.

Impacted by: C1 "AdditionalReasonInformationRule"

Matched <Mtchd> contains the following elements (see "ProprietaryReason4" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1643
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1643

Constraints

- AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.39.2 Unmatched <Umtchd>

Presence: [1..1]

Definition: Status is unmatched.

Unmatched <Umtchd> contains one of the following **UnmatchedStatus18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1759
Or}	Reason <Rsn>	[1..*]			1759
	Code <Cd>	[1..1]			1759
{Or	Code <Cd>	[1..1]	CodeSet		1760
Or}	Proprietary <Prtry>	[1..1]	±		1762
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1762

36.1.32.39.2.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.39.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the unmatched status.

Reason <Rsn> contains the following **UnmatchedReason17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1759
{Or	Code <Cd>	[1..1]	CodeSet		1760
Or}	Proprietary <Prtry>	[1..1]	±		1762
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1762

36.1.32.39.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Code <Cd> contains one of the following **UnmatchedReason24Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1760
Or}	Proprietary <Prtry>	[1..1]	±		1762

36.1.32.39.2.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has an unmatched status.*Datatype:* "UnmatchedReason13Code" on page 1986

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
TERM	ClosingDateTime	Closing date/time does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.

CodeName	Name	Definition
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
REPA	RepurchaseAmount	Termination transaction amount does not match.
CADE	RepurchaseCallDelay	Transaction call delay does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.

CodeName	Name	Definition
VASU	VariableRateSupport	Variable rate support does not match (repo).
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.

36.1.32.39.2.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.39.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.39.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

36.1.32.40 GeneratedReason5

Definition: Specifies the reason why the transaction was generated.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1763
{Or	Code <Cd>	[1..1]	CodeSet		1763
Or}	Proprietary <Prtry>	[1..1]	±		1763
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1764

36.1.32.40.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Code <Cd> contains one of the following **GeneratedReasons5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1763
Or}	Proprietary <Prtry>	[1..1]	±		1763

36.1.32.40.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Datatype: "GeneratedReason3Code" on page 1884

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.

36.1.32.40.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the transaction was generated.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.40.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.41 MatchingDenied3Choice

Definition: Specifies the matching processing change requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1764
Or}	Proprietary <Prtry>	[1..1]	±		1764

36.1.32.41.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the execution of a matching denial process.

Datatype: "[MatchingProcess1Code](#)" on page 1891

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.

36.1.32.41.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the execution of a matching denial process.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.42 ProcessingStatus55Choice

Definition: Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1765
Or	Rejected <Rjctd>	[1..1]			1765
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1766
Or}	Reason <Rsn>	[1..*]			1766
	Code <Cd>	[1..1]			1766
{Or	Code <Cd>	[1..1]	CodeSet		1767
Or}	Proprietary <Prtry>	[1..1]	±		1767
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1767
Or}	Proprietary <Prtry>	[1..1]	±		1767

36.1.32.42.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "AcknowledgedAcceptedStatus24Choice" on page 1836 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1836
Or}	Reason <Rsn>	[1..*]			1836
	Code <Cd>	[1..1]			1836
{Or	Code <Cd>	[1..1]	CodeSet		1837
Or}	Proprietary <Prtry>	[1..1]	±		1837
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1837

36.1.32.42.2 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following **RejectionOrRepairStatus32Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1766
Or}	Reason <Rsn>	[1..*]			1766
	Code <Cd>	[1..1]			1766
{Or	Code <Cd>	[1..1]	CodeSet		1767
Or}	Proprietary <Prtry>	[1..1]	±		1767
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1767

36.1.32.42.2.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.42.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the rejection or repair status.

Reason <Rsn> contains the following **RejectionOrRepairReason26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1766
{Or	Code <Cd>	[1..1]	CodeSet		1767
Or}	Proprietary <Prtry>	[1..1]	±		1767
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1767

36.1.32.42.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following **RejectionAndRepairReason26Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1767
Or}	Proprietary <Prtry>	[1..1]	±		1767

36.1.32.42.2.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.*Datatype:* "RejectionReason24Code" on page 1920

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.

36.1.32.42.2.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.42.2.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1996**36.1.32.42.3 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

36.1.32.43 ProcessingStatus54Choice

Definition: Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1769
Or	Rejected <Rjctd>	[1..1]			1770
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1770
Or}	Reason <Rsn>	[1..*]			1770
	Code <Cd>	[1..1]			1771
{Or	Code <Cd>	[1..1]	CodeSet		1771
Or}	Proprietary <Prtry>	[1..1]	±		1771
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1772
Or	Repair <Rpr>	[1..1]			1772
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1772
Or}	Reason <Rsn>	[1..*]			1772
	Code <Cd>	[1..1]			1773
{Or	Code <Cd>	[1..1]	CodeSet		1773
Or}	Proprietary <Prtry>	[1..1]	±		1773
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1774
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1774
Or	Proprietary <Prtry>	[1..1]	±		1774
Or	Denied <Dnd>	[1..1]			1774
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1775
Or}	Reason <Rsn>	[1..*]			1775
	Code <Cd>	[1..1]			1775
{Or	Code <Cd>	[1..1]	CodeSet		1776
Or}	Proprietary <Prtry>	[1..1]	±		1776
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1776
Or}	Cancelled <Canc>	[1..1]			1776
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1777
Or}	Reason <Rsn>	[1..*]			1777
	Code <Cd>	[1..1]	±		1777
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1777

36.1.32.43.1 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation is pending processing.

PendingCancellation <PdgCxl> contains one of the following elements (see "PendingStatus39Choice" on page 1648 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1648
Or}	Reason <Rsn>	[1..*]			1648
	Code <Cd>	[1..1]			1649
{Or	Code <Cd>	[1..1]	CodeSet		1649
Or}	Proprietary <Prtry>	[1..1]	±		1649
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1650

36.1.32.43.2 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following **RejectionOrRepairStatus30Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1770
Or}	Reason <Rsn>	[1..*]			1770
	Code <Cd>	[1..1]			1771
{Or	Code <Cd>	[1..1]	CodeSet		1771
Or}	Proprietary <Prtry>	[1..1]	±		1771
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1772

36.1.32.43.2.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.43.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason for the status.

Reason <Rsn> contains the following **RejectionOrRepairReason24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1771
{Or	Code <Cd>	[1..1]	CodeSet		1771
Or}	Proprietary <Prtry>	[1..1]	±		1771
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1772

36.1.32.43.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following **RejectionAndRepairReason24Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1771
Or}	Proprietary <Prtry>	[1..1]	±		1771

36.1.32.43.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason32Code" on page 1925

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.

36.1.32.43.2.2.1.2 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 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.43.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.43.3 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following **RejectionOrRepairStatus31Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1772
Or}	Reason <Rsn>	[1..*]			1772
	Code <Cd>	[1..1]			1773
{Or	Code <Cd>	[1..1]	CodeSet		1773
Or}	Proprietary <Prtry>	[1..1]	±		1773
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1774

36.1.32.43.3.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.43.3.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason for the status.

Reason <Rsn> contains the following **RejectionOrRepairReason25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1773
{Or	Code <Cd>	[1..1]	CodeSet		1773
Or}	Proprietary <Prtry>	[1..1]	±		1773
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1774

36.1.32.43.3.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following **RejectionAndRepairReason25Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1773
Or}	Proprietary <Prtry>	[1..1]	±		1773

36.1.32.43.3.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason27Code" on page 1920

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.

36.1.32.43.3.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.43.3.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.43.4 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "[AcknowledgedAcceptedStatus24Choice](#)" on page 1836 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1836
Or}	Reason <Rsn>	[1..*]			1836
	Code <Cd>	[1..1]			1836
{Or	Code <Cd>	[1..1]	CodeSet		1837
Or}	Proprietary <Prtry>	[1..1]	±		1837
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1837

36.1.32.43.5 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

36.1.32.43.6 Denied <Dnd>

Presence: [1..1]

Definition: Instruction/Request will not be executed.

Denied <Dnd> contains one of the following **DeniedStatus15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1775
Or}	Reason <Rsn>	[1..*]			1775
	Code <Cd>	[1..1]			1775
{Or	Code <Cd>	[1..1]	CodeSet		1776
Or}	Proprietary <Prtry>	[1..1]	±		1776
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1776

36.1.32.43.6.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.43.6.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the denied status.

Reason <Rsn> contains the following **DeniedReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1775
{Or	Code <Cd>	[1..1]	CodeSet		1776
Or}	Proprietary <Prtry>	[1..1]	±		1776
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1776

36.1.32.43.6.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request has a denied status.

Code <Cd> contains one of the following **DeniedReason15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1776
Or}	Proprietary <Prtry>	[1..1]	±		1776

36.1.32.43.6.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.*Datatype:* "DeniedReason6Code" on page 1868

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.

36.1.32.43.6.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.43.6.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1996**36.1.32.43.7 Cancelled <Canc>***Presence:* [1..1]

Definition: Cancellation requested executed.

Cancelled <Canc> contains one of the following **CancellationStatus15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1777
Or}	Reason <Rsn>	[1..*]			1777
	Code <Cd>	[1..1]	±		1777
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1777

36.1.32.43.7.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.43.7.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the cancellation status.

Reason <Rsn> contains the following **CancellationReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1777
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1777

36.1.32.43.7.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following elements (see "CancellationReason21Choice" on page 1718 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1718
Or}	Proprietary <Prtry>	[1..1]	±		1719

36.1.32.43.7.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "Max210Text" on page 1996

36.1.32.44 ProcessingStatus53Choice*Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1779
Or	Rejected <Rjctd>	[1..1]			1779
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1779
Or}	Reason <Rsn>	[1..*]			1779
	Code <Cd>	[1..1]			1780
{Or	Code <Cd>	[1..1]	CodeSet		1780
Or}	Proprietary <Prtry>	[1..1]	±		1780
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1781
Or	Repair <Rpr>	[1..1]			1781
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1781
Or}	Reason <Rsn>	[1..*]			1781
	Code <Cd>	[1..1]			1782
{Or	Code <Cd>	[1..1]	CodeSet		1782
Or}	Proprietary <Prtry>	[1..1]	±		1782
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1783
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1783
Or	Proprietary <Prtry>	[1..1]	±		1783
Or	Denied <Dnd>	[1..1]			1783
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1784
Or}	Reason <Rsn>	[1..*]			1784
	Code <Cd>	[1..1]			1784
{Or	Code <Cd>	[1..1]	CodeSet		1785
Or}	Proprietary <Prtry>	[1..1]	±		1785
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1785
Or}	Cancelled <Canc>	[1..1]			1786
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1786
Or}	Reason <Rsn>	[1..*]			1786
	Code <Cd>	[1..1]	±		1786
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1786

36.1.32.44.1 PendingCancellation <PdgCxl>*Presence:* [1..1]*Definition:* The cancellation is pending processing.**PendingCancellation <PdgCxl>** contains one of the following elements (see "PendingStatus39Choice" on page 1648 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1648
Or}	Reason <Rsn>	[1..*]			1648
	Code <Cd>	[1..1]			1649
{Or	Code <Cd>	[1..1]	CodeSet		1649
Or}	Proprietary <Prtry>	[1..1]	±		1649
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1650

36.1.32.44.2 Rejected <Rjctd>*Presence:* [1..1]*Definition:* Instruction/Request has been rejected for further processing.**Rejected <Rjctd>** contains one of the following **RejectionOrRepairStatus30Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1779
Or}	Reason <Rsn>	[1..*]			1779
	Code <Cd>	[1..1]			1780
{Or	Code <Cd>	[1..1]	CodeSet		1780
Or}	Proprietary <Prtry>	[1..1]	±		1780
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1781

36.1.32.44.2.1 NoSpecifiedReason <NoSpcdfRsn>*Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.44.2.2 Reason <Rsn>*Presence:* [1..*]*Definition:* Specifies the reason for the status.

Reason <Rsn> contains the following **RejectionOrRepairReason24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1780
{Or	Code <Cd>	[1..1]	CodeSet		1780
Or}	Proprietary <Prtry>	[1..1]	±		1780
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1781

36.1.32.44.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following **RejectionAndRepairReason24Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1780
Or}	Proprietary <Prtry>	[1..1]	±		1780

36.1.32.44.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason32Code" on page 1925

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.

36.1.32.44.2.2.1.2 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 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.44.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.44.3 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following **RejectionOrRepairStatus31Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1781
Or}	Reason <Rsn>	[1..*]			1781
	Code <Cd>	[1..1]			1782
{Or	Code <Cd>	[1..1]	CodeSet		1782
Or}	Proprietary <Prtry>	[1..1]	±		1782
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1783

36.1.32.44.3.1 NoSpecifiedReason <NoSpcdfRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.44.3.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason for the status.

Reason <Rsn> contains the following **RejectionOrRepairReason25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1782
{Or	Code <Cd>	[1..1]	CodeSet		1782
Or}	Proprietary <Prtry>	[1..1]	±		1782
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1783

36.1.32.44.3.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following **RejectionAndRepairReason25Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1782
Or}	Proprietary <Prtry>	[1..1]	±		1782

36.1.32.44.3.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason27Code" on page 1920

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.

36.1.32.44.3.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.44.3.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.44.4 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "[AcknowledgedAcceptedStatus24Choice](#)" on page 1836 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1836
Or}	Reason <Rsn>	[1..*]			1836
	Code <Cd>	[1..1]			1836
{Or	Code <Cd>	[1..1]	CodeSet		1837
Or}	Proprietary <Prtry>	[1..1]	±		1837
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1837

36.1.32.44.5 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

36.1.32.44.6 Denied <Dnd>

Presence: [1..1]

Definition: Instruction/Request will not be executed.

Denied <Dnd> contains one of the following **DeniedStatus16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1784
Or}	Reason <Rsn>	[1..*]			1784
	Code <Cd>	[1..1]			1784
{Or	Code <Cd>	[1..1]	CodeSet		1785
Or}	Proprietary <Prtry>	[1..1]	±		1785
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1785

36.1.32.44.6.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.44.6.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the denied status.

Reason <Rsn> contains the following **DeniedReason11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1784
{Or	Code <Cd>	[1..1]	CodeSet		1785
Or}	Proprietary <Prtry>	[1..1]	±		1785
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1785

36.1.32.44.6.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request has a denied status.

Code <Cd> contains one of the following **DeniedReason16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1785
Or}	Proprietary <Prtry>	[1..1]	±		1785

36.1.32.44.6.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.*Datatype:* "DeniedReason4Code" on page 1868

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.

36.1.32.44.6.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.44.6.2.2 AdditionalReasonInformation <AddtIRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1996

36.1.32.44.7 Cancelled <Canc>*Presence:* [1..1]*Definition:* Cancellation requested executed.**Cancelled <Canc>** contains one of the following **CancellationStatus15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1786
Or}	Reason <Rsn>	[1..*]			1786
	Code <Cd>	[1..1]	±		1786
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1786

36.1.32.44.7.1 NoSpecifiedReason <NoSpcdfRsn>*Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.44.7.2 Reason <Rsn>*Presence:* [1..*]*Definition:* Specifies the reason of the cancellation status.**Reason <Rsn>** contains the following **CancellationReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1786
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1786

36.1.32.44.7.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction is cancelled.**Code <Cd>** contains one of the following elements (see "[CancellationReason21Choice](#)" on page 1718 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1718
Or}	Proprietary <Prtry>	[1..1]	±		1719

36.1.32.44.7.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "Max210Text" on page 1996

36.1.32.45 ProcessingStatus52Choice

Definition: Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1787
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1787
Or	Repair <Rpr>	[1..1]	±		1788
Or	PendingCancellation <PdgCxl>	[1..1]	±		1788
Or	Proprietary <Prtry>	[1..1]	±		1788
Or}	CancellationRequested <CxlReqd>	[1..1]	±	C1	1789

36.1.32.45.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "AcknowledgedAcceptedStatus21Choice" on page 1835 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1835
Or}	Reason <Rsn>	[1..*]	±		1835

36.1.32.45.2 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see "PendingProcessingStatus11Choice" on page 1680 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1680
Or}	Reason <Rsn>	[1..*]			1680
	Code <Cd>	[1..1]			1681
{Or	Code <Cd>	[1..1]	CodeSet		1681
Or}	Proprietary <Prtry>	[1..1]	±		1682
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1683

36.1.32.45.3 Repair <Rpr>*Presence:* [1..1]*Definition:* Instruction/Request is accepted but in repair.**Repair <Rpr>** contains one of the following elements (see "[RepairStatus12Choice](#)" on page 1658 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1658
Or}	Reason <Rsn>	[1..*]			1658
	Code <Cd>	[1..1]			1659
{Or	Code <Cd>	[1..1]	CodeSet		1659
Or}	Proprietary <Prtry>	[1..1]	±		1660
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1661

36.1.32.45.4 PendingCancellation <PdgCxl>*Presence:* [1..1]*Definition:* A cancellation request from yourself for this instruction is pending waiting for further processing (only as a response to a SecuritiesTransactionStatusQuery). The pending status on the processing of a cancellation request must be provided using a SecuritiesTransactionCancellationRequestStatusAdvice.**PendingCancellation <PdgCxl>** contains one of the following elements (see "[PendingStatus38Choice](#)" on page 1650 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1650
Or}	Reason <Rsn>	[1..*]			1650
	Code <Cd>	[1..1]			1651
{Or	Code <Cd>	[1..1]	CodeSet		1651
Or}	Proprietary <Prtry>	[1..1]	±		1651
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1652

36.1.32.45.5 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

36.1.32.45.6 CancellationRequested <CxlReqd>

Presence: [1..1]

Definition: Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request.

Impacted by: [C1 "AdditionalReasonInformationRule"](#)

CancellationRequested <CxlReqd> contains the following elements (see "[ProprietaryReason4](#)" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1643
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1643

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.46 ProcessingStatus51Choice

Definition: Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1790
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1790
Or	PendingProcessing <PdgPrpg>	[1..1]	±		1791
Or	Rejected <Rjctd>	[1..1]	±		1791
Or	Repair <Rpr>	[1..1]	±		1791
Or	Cancelled <Canc>	[1..1]			1792
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1792
Or}	Reason <Rsn>	[1..*]			1792
	Code <Cd>	[1..1]	±		1793
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1793
Or	Proprietary <Prtry>	[1..1]	±		1793
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	1793
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	1794

36.1.32.46.1 PendingCancellation <PdgCxl>

Presence: [1..1]

Definition: Cancellation request from yourself for this instruction is pending waiting for further processing.

PendingCancellation <PdgCxl> contains one of the following elements (see "PendingStatus38Choice" on page 1650 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1650
Or}	Reason <Rsn>	[1..*]			1650
	Code <Cd>	[1..1]			1651
{Or	Code <Cd>	[1..1]	CodeSet		1651
Or}	Proprietary <Prtry>	[1..1]	±		1651
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1652

36.1.32.46.2 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Instruction has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "[AcknowledgedAcceptedStatus21Choice](#)" on page 1835 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1835
Or}	Reason <Rsn>	[1..*]	±		1835

36.1.32.46.3 PendingProcessing <PdgPrcg>

Presence: [1..1]

Definition: Processing of the instruction/request is pending.

PendingProcessing <PdgPrcg> contains one of the following elements (see "[PendingProcessingStatus12Choice](#)" on page 1677 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1678
Or}	Reason <Rsn>	[1..*]			1678
	Code <Cd>	[1..1]			1678
{Or	Code <Cd>	[1..1]	CodeSet		1678
Or}	Proprietary <Prtry>	[1..1]	±		1679
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1680

36.1.32.46.4 Rejected <Rjctd>

Presence: [1..1]

Definition: Instruction/Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following elements (see "[RejectionStatus19Choice](#)" on page 1666 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1666
Or}	Reason <Rsn>	[1..*]			1666
	Code <Cd>	[1..1]			1667
{Or	Code <Cd>	[1..1]	CodeSet		1667
Or}	Proprietary <Prtry>	[1..1]	±		1669
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1669

36.1.32.46.5 Repair <Rpr>

Presence: [1..1]

Definition: Instruction/Request is accepted but in repair.

Repair <Rpr> contains one of the following elements (see "[RepairStatus14Choice](#)" on page 1652 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1652
Or}	Reason <Rsn>	[1..*]			1652
	Code <Cd>	[1..1]			1653
{Or	Code <Cd>	[1..1]	CodeSet		1653
Or}	Proprietary <Prtry>	[1..1]	±		1655
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1655

36.1.32.46.6 Cancelled <Canc>

Presence: [1..1]

Definition: Instruction has been cancelled (only as a response to a SecuritiesTransactionStatusQuery). The status on the processing of a cancellation request must be provided using a SecuritiesTransactionCancellationRequestStatusAdvice.

Cancelled <Canc> contains one of the following **CancellationStatus16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1792
Or}	Reason <Rsn>	[1..*]			1792
	Code <Cd>	[1..1]	±		1793
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1793

36.1.32.46.6.1 NoSpecifiedReason <NoSpcdfRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.46.6.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the cancellation status.

Reason <Rsn> contains the following **CancellationReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1793
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1793

36.1.32.46.6.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction is cancelled.

Code <Cd> contains one of the following elements (see "[CancellationReason23Choice](#)" on page 1717 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1717
Or}	Proprietary <Prtry>	[1..1]	±		1718

36.1.32.46.6.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.46.7 Proprietary <Prtry>

Presence: [1..1]

Definition: Status that cannot be reported using one of the available standard status.

Proprietary <Prtry> contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

36.1.32.46.8 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: [C1 "AdditionalReasonInformationRule"](#)

CancellationRequested <CxlReqd> contains the following elements (see "ProprietaryReason4" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1643
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1643

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.46.9 ModificationRequested <ModReqd>

Presence: [1..1]

Definition: Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

Impacted by: C1 "AdditionalReasonInformationRule"

ModificationRequested <ModReqd> contains the following elements (see "ProprietaryReason4" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1643
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1643

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.47 ProcessingStatus50Choice

Definition: Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1795
Or	Rejected <Rjctd>	[1..1]			1795
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1796
Or}	Reason <Rsn>	[1..*]			1796
	Code <Cd>	[1..1]			1796
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1797
Or	Completed <Cmplt>	[1..1]	±	C1	1797
Or	Denied <Dnd>	[1..1]			1798
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1798
Or}	Reason <Rsn>	[1..*]			1798
	Code <Cd>	[1..1]			1799
{Or	Code <Cd>	[1..1]	CodeSet		1799
Or}	Proprietary <Prtry>	[1..1]	±		1800
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1800
Or	Pending <Pdg>	[1..1]	±		1800
Or}	Proprietary <Prtry>	[1..1]	±		1800

36.1.32.47.1 AcknowledgedAccepted <AckdAccptd>

Presence: [1..1]

Definition: Request has been acknowledged by the account servicer.

AcknowledgedAccepted <AckdAccptd> contains one of the following elements (see "[AcknowledgedAcceptedStatus21Choice](#)" on page 1835 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1835
Or}	Reason <Rsn>	[1..*]	±		1835

36.1.32.47.2 Rejected <Rjctd>

Presence: [1..1]

Definition: Modification Request has been rejected for further processing.

Rejected <Rjctd> contains one of the following **RejectionOrRepairStatus31Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1796
Or}	Reason <Rsn>	[1..*]			1796
	Code <Cd>	[1..1]			1796
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1797

36.1.32.47.2.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.47.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason for the status.

Reason <Rsn> contains the following **RejectionOrRepairReason25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1796
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1797

36.1.32.47.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following **RejectionAndRepairReason25Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1797
Or}	Proprietary <Prtry>	[1..1]	±		1797

36.1.32.47.2.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.*Datatype:* "RejectionReason27Code" on page 1920

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.

36.1.32.47.2.2.1.2 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 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.47.2.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1996**36.1.32.47.3 Completed <Cmpltd>***Presence:* [1..1]*Definition:* Modification request was completed.*Impacted by:* C1 "AdditionalReasonInformationRule"

Completed <Cmpltd> contains the following elements (see "[ProprietaryReason4](#)" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1643
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1643

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.47.4 Denied <Dnd>

Presence: [1..1]

Definition: Modification request will not be executed.

Denied <Dnd> contains one of the following **DeniedStatus15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1798
Or}	Reason <Rsn>	[1..*]			1798
	Code <Cd>	[1..1]			1799
{Or	Code <Cd>	[1..1]	CodeSet		1799
Or}	Proprietary <Prtry>	[1..1]	±		1800
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1800

36.1.32.47.4.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.47.4.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the denied status.

Reason <Rsn> contains the following **DeniedReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1799
{Or	Code <Cd>	[1..1]	CodeSet		1799
Or}	Proprietary <Prtry>	[1..1]	±		1800
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1800

36.1.32.47.4.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request has a denied status.

Code <Cd> contains one of the following **DeniedReason15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1799
Or}	Proprietary <Prtry>	[1..1]	±		1800

36.1.32.47.4.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the request was denied.

Datatype: "DeniedReason6Code" on page 1868

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.

36.1.32.47.4.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.47.4.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 1996**36.1.32.47.5 Pending <Pdg>***Presence:* [1..1]*Definition:* Modification is pending. It is not known at this time whether modification can be affected.**Pending <Pdg>** contains one of the following elements (see "[PendingStatus38Choice](#)" on page 1650 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1650
Or}	Reason <Rsn>	[1..*]			1650
	Code <Cd>	[1..1]			1651
{Or	Code <Cd>	[1..1]	CodeSet		1651
Or}	Proprietary <Prtry>	[1..1]	±		1651
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1652

36.1.32.47.6 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Status that cannot be reported using one of the available standard status.**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

36.1.32.48 AffirmationStatus8Choice

Definition: Choice of format for the affirmation status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1801
Or}	Proprietary <Prtry>	[1..1]	±		1801

36.1.32.48.1 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 1853

CodeName	Name	Definition
AFFI	Affirmed	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

36.1.32.48.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the status of the trade at confirmation level at the time the settlement instruction was sent.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.49 MatchingStatus27Choice

Definition: Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1801
Or}	Proprietary <Prtry>	[1..1]	±		1802

36.1.32.49.1 Code <Cd>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

Datatype: "MatchingStatus1Code" on page 1892

CodeName	Name	Definition
MACH	Matched	Instruction has been matched.
NMAT	Unmatched	Instruction has not been matched.

36.1.32.49.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the matching status of the instruction.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.50 AllegementStatus3Choice

Definition: Choice of format for the allegation status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1802
Or}	Proprietary <Prtry>	[1..1]	±		1802

36.1.32.50.1 Code <Cd>

Presence: [1..1]

Definition: Status of the allegation reported.

Datatype: "[AllegementStatus1Code](#)" on page 1853

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.

36.1.32.50.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Status of the allegation reported.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.51 SettlementStatus17Choice

Definition: Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1803
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1804
Or}	Reason <Rsn>	[1..*]			1804
	Code <Cd>	[1..1]			1804
{Or	Code <Cd>	[1..1]	CodeSet		1805
Or}	Proprietary <Prtry>	[1..1]	±		1808
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1808
Or	Failing <Fng>	[1..1]			1808
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1808
Or}	Reason <Rsn>	[1..*]			1809
	Code <Cd>	[1..1]			1809
{Or	Code <Cd>	[1..1]	CodeSet		1809
Or}	Proprietary <Prtry>	[1..1]	±		1813
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1813
Or}	Proprietary <Prtry>	[1..1]	±		1813

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.

36.1.32.51.1 Pending <Pdg>

Presence: [1..1]

Definition: Instruction is pending. Settlement at the instructed settlement date is still possible.

Pending <Pdg> contains one of the following **PendingStatus37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1804
Or}	Reason <Rsn>	[1..*]			1804
	Code <Cd>	[1..1]			1804
{Or	Code <Cd>	[1..1]	CodeSet		1805
Or}	Proprietary <Prtry>	[1..1]	±		1808
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1808

36.1.32.51.1.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.51.1.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following **PendingReason15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1804
{Or	Code <Cd>	[1..1]	CodeSet		1805
Or}	Proprietary <Prtry>	[1..1]	±		1808
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1808

36.1.32.51.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Code <Cd> contains one of the following **PendingReason27Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1805
Or}	Proprietary <Prtry>	[1..1]	±		1808

36.1.32.51.1.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending status.*Datatype:* "PendingReason2Code" on page 1909

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.

CodeName	Name	Definition
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.

CodeName	Name	Definition
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

CodeName	Name	Definition
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.1.32.51.1.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.51.1.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.51.2 Failing <FIng>

Presence: [1..1]

Definition: Instruction is failing. Settlement at the instructed settlement date is no longer possible.

Failing <FIng> contains one of the following **FailingStatus10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1808
Or}	Reason <Rsn>	[1..*]			1809
	Code <Cd>	[1..1]			1809
{Or	Code <Cd>	[1..1]	CodeSet		1809
Or}	Proprietary <Prtry>	[1..1]	±		1813
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1813

36.1.32.51.2.1 NoSpecifiedReason <NoSpcfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.51.2.2 Reason <Rsn>*Presence:* [1..*]*Definition:* Specifies the reason of the failing status.**Reason <Rsn>** contains the following **FailingReason8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1809
{Or	Code <Cd>	[1..1]	CodeSet		1809
Or}	Proprietary <Prtry>	[1..1]	±		1813
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1813

36.1.32.51.2.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a failing status.**Code <Cd>** contains one of the following **FailingReason8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1809
Or}	Proprietary <Prtry>	[1..1]	±		1813

36.1.32.51.2.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a failing settlement status.*Datatype:* "FailingReason2Code" on page 1877

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.

CodeName	Name	Definition
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.

CodeName	Name	Definition
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.

CodeName	Name	Definition
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.1.32.51.2.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a failing settlement status.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.51.2.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 1996**36.1.32.51.3 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

36.1.32.52 MatchingStatus24Choice*Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1814
Or	Unmatched <Umtchd>	[1..1]			1814
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1815
Or}	Reason <Rsn>	[1..*]			1815
	Code <Cd>	[1..1]			1815
{Or	Code <Cd>	[1..1]	CodeSet		1816
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818
Or}	Proprietary <Prtry>	[1..1]	±		1818

36.1.32.52.1 Matched <Mtchd>

Presence: [1..1]

Definition: Status is matched.

Impacted by: C1 "AdditionalReasonInformationRule"

Matched <Mtchd> contains the following elements (see "ProprietaryReason4" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1643
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1643

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.52.2 Unmatched <Umtchd>

Presence: [1..1]

Definition: Status is unmatched.

Unmatched <Umtchd> contains one of the following **UnmatchedStatus16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1815
Or}	Reason <Rsn>	[1..*]			1815
	Code <Cd>	[1..1]			1815
{Or	Code <Cd>	[1..1]	CodeSet		1816
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818

36.1.32.52.2.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.52.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the unmatched status.

Reason <Rsn> contains the following **UnmatchedReason15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1815
{Or	Code <Cd>	[1..1]	CodeSet		1816
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818

36.1.32.52.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has an unmatched status.

Code <Cd> contains one of the following **UnmatchedReason21Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1816
Or}	Proprietary <Prtry>	[1..1]	±		1818

36.1.32.52.2.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has an unmatched status.*Datatype:* "UnmatchedReason11Code" on page 1982

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.

CodeName	Name	Definition
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.

36.1.32.52.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies the reason why the instruction has an unmatched status.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.52.2.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 1996**36.1.32.52.3 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

36.1.32.53 SettlementStatus16Choice*Definition:* Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1819
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1819
Or}	Reason <Rsn>	[1..*]	±		1819
Or	Failing <FIng>	[1..1]			1819
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1820
Or}	Reason <Rsn>	[1..*]	±		1820
Or}	Proprietary <Prtry>	[1..1]	±		1820

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.

36.1.32.53.1 Pending <Pdg>

Presence: [1..1]

Definition: Instruction is pending. Settlement at the instructed settlement date is still possible.

Pending <Pdg> contains one of the following **PendingStatus36Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1819
Or}	Reason <Rsn>	[1..*]	±		1819

36.1.32.53.1.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.53.1.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the pending status.

Reason <Rsn> contains the following elements (see "PendingReason14" on page 1824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1825
{Or	Code <Cd>	[1..1]	CodeSet		1825
Or}	Proprietary <Prtry>	[1..1]	±		1828
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1828

36.1.32.53.2 Failing <FIng>

Presence: [1..1]

Definition: Instruction is failing. Settlement at the instructed settlement date is no longer possible.

Failing <FIng> contains one of the following **FailingStatus9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1820
Or}	Reason <Rsn>	[1..*]	±		1820

36.1.32.53.2.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.53.2.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the failing status.

Reason <Rsn> contains the following elements (see "FailingReason7" on page 1820 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1821
{Or	Code <Cd>	[1..1]	CodeSet		1821
Or}	Proprietary <Prtry>	[1..1]	±		1824
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1824

36.1.32.53.3 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary status.

Proprietary <Prtry> contains the following elements (see "ProprietaryStatusAndReason6" on page 1830 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

36.1.32.54 FailingReason7

Definition: Specifies the reason why the instruction or request has a failing settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1821
{Or	Code <Cd>	[1..1]	CodeSet		1821
Or}	Proprietary <Prtry>	[1..1]	±		1824
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1824

36.1.32.54.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing status.

Code <Cd> contains one of the following **FailingReason7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1821
Or}	Proprietary <Prtry>	[1..1]	±		1824

36.1.32.54.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Datatype: "FailingReason3Code" on page 1881

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive

CodeName	Name	Definition
		against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.

CodeName	Name	Definition
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.

CodeName	Name	Definition
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.1.32.54.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a failing settlement status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.54.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.55 PendingReason14

Definition: Specifies the reason why the instruction or request has a pending status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1825
{Or	Code <Cd>	[1..1]	CodeSet		1825
Or}	Proprietary <Prtry>	[1..1]	±		1828
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1828

36.1.32.55.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Code <Cd> contains one of the following **PendingReason26Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1825
Or}	Proprietary <Prtry>	[1..1]	±		1828

36.1.32.55.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Datatype: "PendingReason10Code" on page 1899

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.

CodeName	Name	Definition
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.

CodeName	Name	Definition
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.

CodeName	Name	Definition
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.1.32.55.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the reason why the instruction has a pending status.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.55.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.56 RejectionOrRepairReason23

Definition: Reason for the rejection or repair status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[0..*]			1829
{Or	Code <Cd>	[1..1]	CodeSet		1829
Or}	Proprietary <Prtry>	[1..1]	±		1830
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1830

36.1.32.56.1 Code <Cd>

Presence: [0..*]

Definition: Specifies the reason why the instruction/request has a rejected or repair status.

Code <Cd> contains one of the following **RejectionAndRepairReason23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1829
Or}	Proprietary <Prtry>	[1..1]	±		1830

36.1.32.56.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the reason why the instruction/request has a repair or rejection status.

Datatype: "RejectionReason29Code" on page 1921

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.

36.1.32.56.1.2 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 1367](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.56.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: ["Max210Text" on page 1996](#)

36.1.32.57 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]	±		1830
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1831

36.1.32.57.1 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 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.57.2 ProprietaryReason <PrtryRsn>

Presence: [0..*]

Definition: Proprietary identification of the reason related to a proprietary status.

Impacted by: C1 "[AdditionalReasonInformationRule](#)"

ProprietaryReason <PrtryRsn> contains the following elements (see "[ProprietaryReason4](#)" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1643
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1643

Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

36.1.32.58 AcknowledgementReason9

Definition: Specifies additional information about the processed instruction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1831
{Or	Code <Cd>	[1..1]	CodeSet		1832
Or}	Proprietary <Prtry>	[1..1]	±		1832
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1833

36.1.32.58.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following **AcknowledgementReason12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1832
Or}	Proprietary <Prtry>	[1..1]	±		1832

36.1.32.58.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: "AcknowledgementReason5Code" on page 1851

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.

36.1.32.58.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.58.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.59 AcknowledgedAcceptedStatus23Choice

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		1833
Or}	Reason <Rsn>	[1..*]			1833
	Code <Cd>	[1..1]			1834
{Or	Code <Cd>	[1..1]	CodeSet		1834
Or}	Proprietary <Prtry>	[1..1]	±		1834
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1835

36.1.32.59.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.59.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1834
{Or	Code <Cd>	[1..1]	CodeSet		1834
Or}	Proprietary <Prtry>	[1..1]	±		1834
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1835

36.1.32.59.2.1 Code <Cd>

Presence: [1..1]

Definition: Choice of format for the acknowledgement reason.

Code <Cd> contains one of the following **AcknowledgementReason14Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1834
Or}	Proprietary <Prtry>	[1..1]	±		1834

36.1.32.59.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Datatype: "AcknowledgementReason6Code" on page 1852

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.

36.1.32.59.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies additional information about the processed instruction.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.59.2.2 AdditionalReasonInformation <AddtlRsnInf>

Presence: [0..1]

Definition: Provides additional reason information that cannot be provided in a structured field.

Datatype: "[Max210Text](#)" on page 1996

36.1.32.60 AcknowledgedAcceptedStatus21Choice

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		1835
Or}	Reason <Rsn>	[1..*]	±		1835

36.1.32.60.1 NoSpecifiedReason <NoSpctdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "[NoReasonCode](#)" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.60.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following elements (see "[AcknowledgementReason9](#)" on page 1831 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1831
{Or	Code <Cd>	[1..1]	CodeSet		1832
Or}	Proprietary <Prtry>	[1..1]	±		1832
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1833

36.1.32.61 AcknowledgedAcceptedStatus24Choice

Definition: Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1836
Or}	Reason <Rsn>	[1..*]			1836
	Code <Cd>	[1..1]			1836
{Or	Code <Cd>	[1..1]	CodeSet		1837
Or}	Proprietary <Prtry>	[1..1]	±		1837
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1837

36.1.32.61.1 NoSpecifiedReason <NoSpdfdRsn>

Presence: [1..1]

Definition: Indicates that there is no reason available or to report.

Datatype: "NoReasonCode" on page 1892

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

36.1.32.61.2 Reason <Rsn>

Presence: [1..*]

Definition: Specifies the reason of the acknowledged accepted status.

Reason <Rsn> contains the following **AcknowledgementReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1836
{Or	Code <Cd>	[1..1]	CodeSet		1837
Or}	Proprietary <Prtry>	[1..1]	±		1837
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1837

36.1.32.61.2.1 Code <Cd>

Presence: [1..1]

Definition: Reason provided for the status.

Code <Cd> contains one of the following **AcknowledgementReason15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1837
Or}	Proprietary <Prtry>	[1..1]	±		1837

36.1.32.61.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.*Datatype:* "AcknowledgementReason3Code" on page 1851

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.

36.1.32.61.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.32.61.2.2 AdditionalReasonInformation <AddtlRsnInf>*Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1996**36.1.32.62 PendingStatus20Choice***Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Forwarded <Fwdd>	[1..1]	±		1837
Or}	UnderInvestigation <UdrInvstgtn>	[1..1]	±		1838

36.1.32.62.1 Forwarded <Fwdd>*Presence:* [1..1]*Definition:* Allegement is forwarded.

Forwarded <Fwdd> contains the following elements (see "[NoSpecifiedReason1](#)" on page 1618 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1618

36.1.32.62.2 UnderInvestigation <UdrInvstgtn>

Presence: [1..1]

Definition: Allegement is under investigation.

UnderInvestigation <UdrInvstgtn> contains the following elements (see "[NoSpecifiedReason1](#)" on page 1618 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1618

36.1.33 System Identification

36.1.33.1 ClearingSystemIdentification2Choice

Definition: Choice of a clearing system identifier.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1838
Or}	Proprietary <Prtry>	[1..1]	Text		1838

36.1.33.1.1 Code <Cd>

Presence: [1..1]

Definition: Identification of a clearing system, in a coded form as published in an external list.

Datatype: "[ExternalClearingSystemIdentification1Code](#)" on page 1873

36.1.33.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Identification code for a clearing system, that has not yet been identified in the list of clearing systems.

Datatype: "[Max35Text](#)" on page 1997

36.1.34 Transaction Type

36.1.34.1 TransactionActivity3Choice

Definition: Choice of format for the transaction activity identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1839
Or}	Proprietary <Prtry>	[1..1]	±		1839

36.1.34.1.1 Code <Cd>

Presence: [1..1]

Definition: Transaction type expressed as an ISO 20022 code.

Datatype: "TransactionActivity1Code" on page 1979

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.

36.1.34.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Transaction type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.34.2 SettlementTransactionCondition18Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1839
Or}	Proprietary <Prtry>	[1..1]	±		1841

36.1.34.2.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "SettlementTransactionCondition6Code" on page 1973

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
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).

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.

36.1.34.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.34.3 SettlementTransactionCondition16Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1841
Or}	Proprietary <Prtry>	[1..1]	±		1842

36.1.34.3.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "[SettlementTransactionCondition10Code](#)" on page 1967

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.

CodeName	Name	Definition
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.
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.

36.1.34.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.34.4 SettlementTransactionCondition19Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1843
Or}	Proprietary <Prtry>	[1..1]	±		1844

36.1.34.4.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "[SettlementTransactionCondition3Code](#)" on page 1972

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.

36.1.34.4.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.34.5 SettlementTransactionCondition20Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1844
Or}	Proprietary <Prtry>	[1..1]	±		1845

36.1.34.5.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "[SettlementTransactionCondition8Code](#)" on page 1974

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.

36.1.34.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.34.6 SettlementTransactionCondition17Choice

Definition: Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1846
Or}	Proprietary <Prtry>	[1..1]	±		1846

36.1.34.6.1 Code <Cd>

Presence: [1..1]

Definition: Settlement conditions expressed as an ISO 20022 code.

Datatype: "[SettlementTransactionCondition4Code](#)" on page 1973

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.

36.1.34.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Settlement conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.1.34.7 TradeTransactionCondition5Choice

Definition: Choice of format for the trade transaction condition.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1847
Or}	Proprietary <Prtry>	[1..1]	±		1848

36.1.34.7.1 Code <Cd>

Presence: [1..1]

Definition: Trade conditions expressed as an ISO 20022 code.

Datatype: "[TradeTransactionCondition4Code](#)" on page 1977

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

CodeName	Name	Definition
		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).

36.1.34.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade conditions expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1367
	Issuer <Issr>	[1..1]	Text		1367
	SchemeName <SchmeNm>	[0..1]	Text		1367

36.2 Message Datatypes

36.2.1 Amount

36.2.1.1 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 1852

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.

36.2.1.2 ActiveOrHistoricCurrencyAnd13DecimalAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 1853

Format

minInclusive	0
--------------	---

totalDigits	18
fractionDigits	13

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

36.2.1.3 ActiveOrHistoricCurrencyAndAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 1853

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.

36.2.1.4 ImpliedCurrencyAndAmount

Definition: Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

Type: Amount

Format

minInclusive	0
totalDigits	18
fractionDigits	5

36.2.2 CodeSet**36.2.2.1 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.

36.2.2.2 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.

36.2.2.3 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.

36.2.2.4 AcknowledgementReason9Code

Definition: Specifies additional information about a processed instruction.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

36.2.2.5 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.

36.2.2.6 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.

36.2.2.7 AddressType2Code

Definition: Specifies the type of address.

Type: CodeSet

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

36.2.2.8 AffirmationStatus1Code

Definition: Specifies the affirmation status of a trade.

Type: CodeSet

CodeName	Name	Definition
AFFI	Affirmed	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

36.2.2.9 AllegementStatus1Code

Definition: Specifies the status of an allegement.

Type: CodeSet

CodeName	Name	Definition
CANC	Cancelled	Allegement has been cancelled since the previous delta statement. The allegation 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 allegation was removed because the alleged party sent its instruction.

36.2.2.10 AllocationStatus1Code

Definition: Specifies the status of allocation of collateral to cover the instruction.

Type: CodeSet

CodeName	Name	Definition
AOLF	FullyAllocated	Instruction has been fully covered by collateral.
AOLP	PartiallyAllocated	Instruction has been partially covered by collateral.

36.2.2.11 AutoBorrowing1Code

Definition: Specifies the condition under which automatic borrowing is allowed.

Type: CodeSet

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.

36.2.2.12 AutoBorrowing2Code

Definition: Specifies the condition under which automatic borrowing is allowed.

Type: CodeSet

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.
RTRN	Return	Return of stocks should take place.

36.2.2.13 BlockTrade1Code

Definition: Specifies whether the instruction is the parent or a children of a block trade.

Type: CodeSet

CodeName	Name	Definition
BLPA	Parent	Transaction is a block trade parent.
BLCH	Child	Transaction is a block trade child.

36.2.2.14 BusinessMessagePriorityCode

Definition: Specifies the priority levels for the BusinessMessage.

The different priorities are typically user / service / implementation dependent. The semantics of the different values for a Message (Set) need to be defined by the relevant user community (SEG.).

Type: CodeSet

Constraints

- ValidationByTable

36.2.2.15 CancellationProcessingStatus1Code

Definition: Specifies the status of a cancellation request.

Type: CodeSet

CodeName	Name	Definition
CAND	CancellationCompleted	Cancellation has been completed.
CANP	PendingCancellation	Cancellation is pending. It is not known at this time whether cancellation can be affected.
DEND	Denied	Cancellation will not be executed.
EXCH	ReceivedAtStockExchange	Cancellation has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Cancellation has been received at the intermediary.
PACK	Accepted	Cancellation request has been acknowledged for further processing by the account servicer.
PARF	PartiallyFilled	Order is partially filled, cancellation processing accepted for the remainder.
REJT	Rejected	Cancellation has been rejected for further processing.
REPR	InRepair	Cancellation request is in repair.

36.2.2.16 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.

CodeName	Name	Definition
CANS	CancelledBySystem	Transaction is cancelled by the system.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CANO	CancelledByOther	Transaction is cancelled by a party other than the instructing party, for example, a market infrastructure such as a stock exchange.
CREG	CancelledByIssuerRegistrar	Transaction has been cancelled by the issuer/registrar.

36.2.2.17 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.

CodeName	Name	Definition
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.

36.2.2.18 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.

36.2.2.19 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

CodeName	Name	Definition
		corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.

36.2.2.20 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.

36.2.2.21 CopyDuplicate1Code

Definition: Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

Type: CodeSet

CodeName	Name	Definition
CODU	CopyDuplicate	Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent.
COPY	Copy	Message is being sent as a copy to a party other than the account owner, for information purposes.
DUPL	Duplicate	Message is for information/confirmation purposes. It is a duplicate of a message previously sent.

36.2.2.22 CorporateActionEventProcessingStatus1Code

Definition: Specifies the stage in the corporate action event life cycle.

Type: CodeSet

CodeName	Name	Definition
COMP	Complete	Specifies that a corporate action event processing has been completed.
PEND	Pending	Specifies that a corporate action event processing has not been completed.
RECD	Reconciled	Corporate action event processing specifying that the funds paid have been reconciled with the funds received from the agent (meaning that there is no more risk of payment to be reversed).

36.2.2.23 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.

36.2.2.24 CorporateActionEventType33Code

Definition: Specifies the corporate action event type.

Type: CodeSet

CodeName	Name	Definition
ACTV	ActiveTradingStatus	Trading in the security has commenced or security has been re-activated after a suspension in trading.
ATTI	Attachment	Combination of different security types to create a unit. Units are usually comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention.
BRUP	Bankruptcy	Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless.
DFLT	BondDefault	Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied.
BONU	BonusIssue	Bonus or capitalisation issue. Security holders receive additional assets free of payment from the issuer, in proportion to their holding.

CodeName	Name	Definition
EXRI	CallOnIntermediateSecurities	Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities.
CAPD	CapitalDistribution	Corporate event pays shareholders an amount in cash issued from the capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged.
CAPG	CapitalGainsDistribution	Event is the distribution of profits resulting from the sale of securities. Shareholders of mutual funds, unit trusts, or SICAVs are recipients of capital gains distributions and are often reinvested in additional shares of the fund.
CAPI	Capitalisation	Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is 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.

CodeName	Name	Definition
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 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,

CodeName	Name	Definition
		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 payments may accompany share exchange.
NOOF	NonOfficialOffer	Offers that are not supervised or regulated by an official entity and being

CodeName	Name	Definition
		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 available, priority is given to existing shareholders.
BPUT	PutRedemption	Early redemption of a security at the election of the holder subject to the

CodeName	Name	Definition
		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 the split. Equity price and nominal value are reduced accordingly.
TREC	TaxReclaim	Event related to tax reclaim activities.

CodeName	Name	Definition
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.

36.2.2.25 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.

36.2.2.26 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.

36.2.2.27 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).

36.2.2.28 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.

36.2.2.29 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.

36.2.2.30 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.

36.2.2.31 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.

36.2.2.32 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).

36.2.2.33 DeliveryReturn1Code

Definition: Specifies the type of delivery return.

Type: CodeSet

CodeName	Name	Definition
UNRE	UnrecognisedDelivery	Original delivery is not recognized.
DQUA	WrongQuantity	Wrong quantity delivered in the original instruction.
DMON	WrongSettlementAmount	Wrong settlement amount settled in the original delivery.
PART	PartialDelivery	Only a portion of the original transaction quantity was delivered by the Central Securities Depository (CSD).
SAFE	AccountMissing	Account information is missing in the original delivery.
DUEB	DueBillMissing	Due bill information missing in the original delivery.
PARD	PartialReturn	Portion of the original transaction quantity was returned by the receiver.

36.2.2.34 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.

36.2.2.35 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.

36.2.2.36 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.

36.2.2.37 DeniedReason7Code

Definition: Specifies the denied reason.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAL	CallDeniedSinceAlreadyApplied	Repo call request was denied since another call already applies.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.
DFOR	DeniedSinceNotAllowed	Repo call request was denied. Call not allowed on the concerned repo, for example, out of delay.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.

CodeName	Name	Definition
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.

36.2.2.38 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.

36.2.2.39 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.

36.2.2.40 EventFrequency3Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.

CodeName	Name	Definition
WEEK	Weekly	Event takes place once a week.

36.2.2.41 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.

36.2.2.42 EventFrequency7Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
WEEK	Weekly	Event takes place once a week.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
QUTR	Quarterly	Event takes place every three months or four times a year.
TOMN	EveryTwoMonths	Event takes place every two months.
TOWK	EveryTwoWeeks	Event takes place every two weeks.
TWMN	TwiceAMonth	Event takes place two times a month.
OVNG	Overnight	Event takes place overnight.
ONDE	OnDemand	Event takes place on demand.

36.2.2.43 ExposureType4Code

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

Type: CodeSet

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.

CodeName	Name	Definition
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.

36.2.2.44 ExternalClearingSystemIdentification1Code

Definition: Specifies the clearing system identification code, as published in an external clearing system identification code list.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	5

36.2.2.45 ExternalFinancialInstitutionIdentification1Code

Definition: Specifies the external financial institution 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

36.2.2.46 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

36.2.2.47 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

36.2.2.48 ExternalPersonIdentification1Code

Definition: Specifies the external person 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

36.2.2.49 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.

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
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.

CodeName	Name	Definition
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
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.

CodeName	Name	Definition
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.

36.2.2.50 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

CodeName	Name	Definition
		is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.

CodeName	Name	Definition
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.

CodeName	Name	Definition
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
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.

CodeName	Name	Definition
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.

36.2.2.51 FailingReason3Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
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.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.2.2.52 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.

36.2.2.53 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.

36.2.2.54 InstructionProcessingStatus1Code

Definition: Specifies the status of an instruction.

Type: CodeSet

CodeName	Name	Definition
CAN1	Cancellation1	Pending cancellation; only one side has been input and a cancellation request has been sent.
CAN2	Cancellation2	Pending cancellation; both sides have been input, the trade has not yet been matched, and one side has sent a cancellation request.
CAN3	Cancellation3	Pending cancellation; both sides have been input, the trade is matched, and one side has sent a cancellation request.
CAND	Cancelled	Instruction has been cancelled.
CANO	CancelledByAnotherParty	Instruction has been cancelled by another party than the instructing party, for example, market infrastructure such as a stock exchange.
CANP	PendingCancellation	Cancellation request from yourself for this instruction is pending waiting for further processing.
CGEN	Generated	Account servicer or third party created the transaction. It was not instructed directly by the account owner.
COSE	FullyExecutedConfirmationSent	Order is fully executed and the confirmation was sent.
CPRC	CancellationRequested	Cancellation request from the counterparty is awaiting for your cancellation request or your consent.
DFLA	DefaultAction	Default action is taken.
DONE	Done	Order is partially filled and no further executions forthcoming for the trading day.
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.

CodeName	Name	Definition
OPOD	OpenOrder	Order is open.
OVER	OverAllocated	Quantity of financial instrument of the block trade has been overallocated.
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted for further processing by the account servicer.
PAFI	PartialFill	Order has been partially filled and the remaining quantity is warehoused.
PART	PartialCancel	Order has been partially cancelled as requested.
PPRC	PendingProcessing	Processing of the instruction is pending.
REJT	Rejected	Instruction has been rejected for further processing.
REPR	InRepair	Instruction is accepted but in repair.
SESE	SettlementInstructionSent	Settlement instruction has been sent to your custodian.
STIN	StandingInstruction	Standing instruction has been applied.
SUSP	TradingSuspendedByStockExchange	Trading is suspended by the stock exchange.
TREA	Treated	Transaction has been treated (triparty collateral status).
UNDE	UnderAllocated	Quantity of financial instrument of the block trade has been under allocated.
MPRC	ModificationRequested	Modification request from the counterparty is awaiting for your modification request or your consent.

36.2.2.55 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

CodeName	Name	Definition
		365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated 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

CodeName	Name	Definition
		coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 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

CodeName	Name	Definition
		Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

36.2.2.56 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

CodeName	Name	Definition
		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.

36.2.2.57 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".

36.2.2.58 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.

36.2.2.59 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.

36.2.2.60 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.

36.2.2.61 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.

36.2.2.62 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.

36.2.2.63 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.

36.2.2.64 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.

36.2.2.65 NamePrefix2Code

Definition: Specifies the terms used to formally address a person.

Type: CodeSet

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MADM	Madam	Title of the person is Madam.
MISS	Miss	Title of the person is Miss.
MIST	Mister	Title of the person is Mister or Mr.
MIKS	GenderNeutral	Title of the person is gender neutral (Mx).

36.2.2.66 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.

36.2.2.67 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.

36.2.2.68 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.

36.2.2.69 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.

36.2.2.70 OriginatorRole2Code

Definition: Specifies the role of the trading party in the transaction.

Type: CodeSet

CodeName	Name	Definition
SINT	SystematicInternaliser	Firms which, on an organised, frequent and systematic basis deal on their own account by executing client orders outside a regulated market or a Multilateral Trading Facility. SI's will have the obligation to provide, and make public, a definite bid and offer quote for liquid securities. They act as "mini" exchanges.
MLTF	MultilateralTradingFacility	Multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.

CodeName	Name	Definition
RMKT	RegulatedMarket	Market on which financial instruments can be traded according to rules defined by the stock exchange.
MKTM	MarketMaker	Dealer or specialist that is trading for their own account in the OTC market. Market makers are expected to maintain an orderly market by being available to buy or sell.
INVE	Investor	Party, either an individual or organisation, whose assets are being invested.
TAGT	TransfertAgent	Party appointed by the fund management company. It updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.

36.2.2.71 OwnershipLegalRestrictions1Code

Definition: Specifies the regulatory restrictions applicable to a financial instrument.

Type: CodeSet

CodeName	Name	Definition
A144	USLegal144A	Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A.
NRST	NoRestrictions	Ownership or transfer of a security that is not subject to restrictions.
RSTR	Restrictions	Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A.

36.2.2.72 PartialSettlement2Code

Definition: Information about partial settlement.

Type: CodeSet

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.

CodeName	Name	Definition
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

36.2.2.73 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.

36.2.2.74 PendingProcessingReason1Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.

CodeName	Name	Definition
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.

36.2.2.75 PendingProcessingReason2Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.

CodeName	Name	Definition
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.2.2.76 PendingProcessingReason3Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.

CodeName	Name	Definition
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
CERT	WrongCertificatesNumbers	Certificate number error.

36.2.2.77 PendingProcessingReason4Code

Definition: Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.

CodeName	Name	Definition
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

36.2.2.78 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.

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.
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.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.

CodeName	Name	Definition
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
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.

CodeName	Name	Definition
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.

36.2.2.79 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.

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.
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.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.

CodeName	Name	Definition
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
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.

CodeName	Name	Definition
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.

36.2.2.80 PendingReason21Code

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.

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.
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.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.

CodeName	Name	Definition
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
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.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.

CodeName	Name	Definition
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
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.

36.2.2.81 PendingReason2Code

Definition: Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.

CodeName	Name	Definition
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.

CodeName	Name	Definition
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

CodeName	Name	Definition
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

36.2.2.82 PendingReason6Code

Definition: Specifies the reason why a cancellation request sent for the related instruction is pending.

Type: CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.

36.2.2.83 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.

36.2.2.84 PendingReason8Code

Definition: Specifies the reason the transaction/instruction is pending or failing settlement. Settlement on the instructed settlement date is still possible, status is pending. Settlement on the instructed settlement date is no longer possible, status is failing.

Type: CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
AUTH	SentToTaxAuthorities	Tax reclaim has been sent to the tax authorities.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
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.

CodeName	Name	Definition
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	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
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.
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.

CodeName	Name	Definition
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.

36.2.2.85 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.

36.2.2.86 PledgeeType1Code

Definition: Specifies the type of pledgee.

Type: CodeSet

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.

CodeName	Name	Definition
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

36.2.2.87 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.

36.2.2.88 PreferredContactMethod1Code

Definition: Preferred method used to reach the individual contact within an organisation.

Type: CodeSet

CodeName	Name	Definition
LETT	Letter	Preferred method used to reach the contact is per letter.
MAIL	Email	Preferred method used to reach the contact is per email.
PHON	Phone	Preferred method used to reach the contact is per phone.
FAXX	Fax	Preferred method used to reach the contact is per fax.
CELL	MobileOrCellPhone	Preferred method used to reach the contact is per mobile or cell phone.

36.2.2.89 PriceValueType12Code

Definition: Price will not be paid.

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.
PARV	Par	Price is the face amount.
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.
NEGA	NegativeActualAmount	Price must be interpreted as a negative amount of currency per unit or per share.

36.2.2.90 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.

36.2.2.91 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.

36.2.2.92 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.

36.2.2.93 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.

36.2.2.94 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.

36.2.2.95 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.

36.2.2.96 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.

36.2.2.97 Registration2Code

Definition: Specifies whether registration should occur upon receipt.

Type: CodeSet

CodeName	Name	Definition
PTYH	PartyHold	You or your party set the instruction in a hold/frozen/preadvice mode.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

36.2.2.98 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.

36.2.2.99 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.

36.2.2.100 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.

36.2.2.101 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.

36.2.2.102 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.

36.2.2.103 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.

36.2.2.104 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.

36.2.2.105 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.

36.2.2.106 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.

36.2.2.107 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.

36.2.2.108 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.

36.2.2.109 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.

36.2.2.110 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.

36.2.2.111 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.

36.2.2.112 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.

36.2.2.113 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.

36.2.2.114 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.

36.2.2.115 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.

36.2.2.116 Reporting2Code

Definition: Specifies information with regards to reporting.

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.
DEFR	DeferredReport	Report is deferred, for example, because the order was executed in partial fills.

36.2.2.117 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.

36.2.2.118 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.

36.2.2.119 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.

36.2.2.120 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.

36.2.2.121 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.

CodeName	Name	Definition
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.

36.2.2.122 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.

36.2.2.123 SafekeepingPlace1Code

Definition: Specifies the type of place of safekeeping.

Type: CodeSet

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.

CodeName	Name	Definition
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.

36.2.2.124 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.

36.2.2.125 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.

36.2.2.126 SecuritiesBalanceType11Code

Definition: Specifies the nature of the securities or investment fund balance.

Type: CodeSet

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.

CodeName	Name	Definition
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.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.

CodeName	Name	Definition
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.

36.2.2.127 SecuritiesBalanceType12Code

Definition: Specifies the nature of the securities or investment fund balance.

Type: CodeSet

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
BODE	PendingBorrowedDelivery	Balance of financial instruments that are pending delivery in relation to a borrow transaction.
BORE	PendingBorrowedReceipt	Balance of financial instruments that are pending receipt in relation to a borrow transaction.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.

CodeName	Name	Definition
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.

36.2.2.128 SecuritiesBalanceType13Code

Definition: Specifies the nature of the securities or investment fund balance.

Type: CodeSet

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.

36.2.2.129 SecuritiesBalanceType7Code

Definition: Specifies the nature of the securities or investment fund balance.

Type: CodeSet

CodeName	Name	Definition
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
OTHR	Unclassified	Other. See Narrative.

CodeName	Name	Definition
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.

36.2.2.130 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.

36.2.2.131 SecuritiesPaymentStatus1Code

Definition: Specifies the state of payment of a security at a particular time.

Type: CodeSet

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NillPaid	Security is nill paid.
PART	PartiallyPaid	Security is partially paid.

36.2.2.132 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.

36.2.2.133 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.

36.2.2.134 SecuritiesTransactionType22Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.

CodeName	Name	Definition
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.

CodeName	Name	Definition
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

36.2.2.135 SecuritiesTransactionType23Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.

CodeName	Name	Definition
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

CodeName	Name	Definition
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

36.2.2.136 SecuritiesTransactionType24Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
BSBK	BuySellBack	Relates to a buy sell back transaction.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CORP	CorporateAction	Relates to a corporate action.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).

CodeName	Name	Definition
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
CLAI	MarketClaim	Relates to a market claim.
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).

CodeName	Name	Definition
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

36.2.2.137 SecuritiesTransactionType25Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).

CodeName	Name	Definition
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.

CodeName	Name	Definition
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.

36.2.2.138 SecuritiesTransactionType26Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.

CodeName	Name	Definition
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.

CodeName	Name	Definition
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.

CodeName	Name	Definition
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REBL	Rebalancing	Relates to a rebalanced transaction.

36.2.2.139 SecuritiesTransactionType27Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).

CodeName	Name	Definition
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.

CodeName	Name	Definition
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.
TRIN	TransferIn	Transaction is an incoming credit to an account on the shareholders register, and is not linked to a shift in investment (subscription or switch), but to account management.
TOUT	TransferOut	Transaction is a debit to an account on the shareholders register, and is not linked to a shift in investment (redemption or switch), but to account management.

36.2.2.140 SecuritiesTransactionType28Code

Definition: Specifies underlying information regarding the type of settlement transaction.

Type: CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.

CodeName	Name	Definition
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

CodeName	Name	Definition
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
INTT	TradedInterestChanged	Relates to a cash movement resulting from a change in traded interest pursuant to a coupon rate adjustment.

36.2.2.141 SecuritiesTransactionType5Code

Definition: Specifies underlying information regarding the type of transaction.

Type: CodeSet

CodeName	Name	Definition
TRAD	Trade	Relates to the settlement of a trade.

36.2.2.142 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.

36.2.2.143 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.

36.2.2.144 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.

36.2.2.145 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.

36.2.2.146 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.

CodeName	Name	Definition
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.
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.

36.2.2.147 SettlementTransactionCondition12Code

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.
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	Rehypothection	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.

CodeName	Name	Definition
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.
INTS	InternalisedSettlement	The instruction was settled by the settlement internaliser/account servicer (eg custodian) in its own books and not through a securities settlement system (e.g. CSD system).
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

36.2.2.148 SettlementTransactionCondition13Code

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.
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

36.2.2.149 SettlementTransactionCondition14Code

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.
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.
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

36.2.2.150 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.
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.

36.2.2.151 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.

36.2.2.152 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.
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).

36.2.2.153 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.

CodeName	Name	Definition
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
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.

36.2.2.154 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 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.

CodeName	Name	Definition
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.

36.2.2.155 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.

36.2.2.156 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.

36.2.2.157 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.

CodeName	Name	Definition
TRAD	Traded	The statement is based on trade date positions.

36.2.2.158 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.

36.2.2.159 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.

36.2.2.160 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.

36.2.2.161 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.

36.2.2.162 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 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.

CodeName	Name	Definition
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).

36.2.2.163 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.

36.2.2.164 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.
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.

36.2.2.165 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

CodeName	Name	Definition
		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.
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.

36.2.2.166 TypeOfPrice14Code

Definition: Specifies the type of transaction price.

Type: CodeSet

CodeName	Name	Definition
AVER	Average	Price is an average execution price.

36.2.2.167 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.
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.

CodeName	Name	Definition
ACTU	Actual	True offer price.

36.2.2.168 UnicodeChartsCode

Definition: codelist containing the names of the UNICODE code block name as specified on <http://unicode.org/Public/UNIDATA/Blocks.txt>.

Type: CodeSet

Constraints

- **ValidationByTable**

36.2.2.169 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.
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.

CodeName	Name	Definition
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 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).

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.

36.2.2.170 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.
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.

CodeName	Name	Definition
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).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.

CodeName	Name	Definition
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.

36.2.2.171 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.
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.

CodeName	Name	Definition
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 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

CodeName	Name	Definition
		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.

36.2.2.172 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.
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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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.

36.2.3 Date

36.2.3.1 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

36.2.4 DateTime

36.2.4.1 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

36.2.5 IdentifierSet

36.2.5.1 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.

36.2.5.2 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.

36.2.5.3 CFIOct2015Identifier

Definition: Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

Type: IdentifierSet

Identification scheme: ANNA; CFIIIdentifier

Format

pattern [A-Z]{6,6}

36.2.5.4 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.

36.2.5.5 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}

36.2.5.6 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}

36.2.5.7 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}

36.2.6 Indicator**36.2.6.1 PlusOrMinusIndicator**

Definition: Indicates a positive or negative value.

Type: Indicator

Meaning When True: Plus

Meaning When False: Minus

36.2.6.2 YesNoIndicator

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

36.2.7 Quantity**36.2.7.1 DecimalNumber**

Definition: Number of objects represented as a decimal number, for example 0.75 or 45.6.

Type: Quantity

Format

totalDigits	18
fractionDigits	17

36.2.7.2 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.

36.2.7.3 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

36.2.8 Rate**36.2.8.1 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

36.2.8.2 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

36.2.9 Text

36.2.9.1 Exact3NumericText

Definition: Specifies a numeric string with an exact length of 3 digits.

Type: Text

Format

pattern	[0-9]{3}
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36.2.9.2 Exact4AlphaNumericText

Definition: Specifies an alphanumeric string with a length of 4 characters.

Type: Text

Format

pattern	[a-zA-Z0-9]{4}
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36.2.9.3 Exact4NumericText

Definition: Specifies a numeric string with an exact length of 4 digits.

Type: Text

Format

pattern	[0-9]{4}
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36.2.9.4 Exact5NumericText

Definition: Specifies a numeric string with an exact length of 5 digits.

Type: Text

Format

pattern	[0-9]{5}
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36.2.9.5 ISO20022MessageIdentificationText

Definition: ISO 20022 Message identifier of an MX message.

Type: Text

Format

pattern	[a-z]{4}\.[0-9]{3}\.[0-9]{3}\.[0-9]{2}
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36.2.9.6 Max128Text

Definition: Specifies a character string with a maximum length of 128 characters.

Type: Text

Format

minLength	1
maxLength	128

36.2.9.7 Max140Text

Definition: Specifies a character string with a maximum length of 140 characters.

Type: Text

Format

minLength	1
maxLength	140

36.2.9.8 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

36.2.9.9 Max2048Text

Definition: Specifies a character string with a maximum length of 2048 characters.

Type: Text

Format

minLength	1
maxLength	2048

36.2.9.10 Max210Text

Definition: Specifies a character string with a maximum length of 210 characters.

Type: Text

Format

minLength	1
maxLength	210

36.2.9.11 Max34Text

Definition: Specifies a character string with a maximum length of 34 characters.

Type: Text

Format

minLength	1
maxLength	34

36.2.9.12 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

36.2.9.13 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

36.2.9.14 Max4Text

Definition: Specifies a character string with a maximum length of 4 characters.

Type: Text

Format

minLength	1
maxLength	4

36.2.9.15 Max52Text

Definition: Specifies a character string with a maximum length of 52 characters.

Type: Text

Format

minLength	1
maxLength	52

36.2.9.16 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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36.2.9.17 Max70Text

Definition: Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength	1
maxLength	70

36.2.9.18 Max8Text

Definition: Specifies a character string with a maximum length of 8 characters.

Type: Text

Format

minLength	1
maxLength	8

36.2.9.19 PhoneNumber

Definition: The collection of information which identifies a specific phone or FAX number as defined by telecom services.

It consists of a "+" followed by the country code (from 1 to 3 characters) then a "-" and finally, any combination of numbers, "(", ")", "+ and "-" (up to 30 characters).

Type: Text

Format

pattern	\+[0-9]{1,3}-[0-9()+-]{1,30}
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