

ISO 20022

## Settlement And Reconciliation - ISO 15022 Variants - Maintenance 2020 - 2021

# Message Definition Report - Part 2

Approved by the Securities SEG on the 25th of January 2021.

This document provides details of the Message Definitions for Settlement And Reconciliation - ISO 15022 Variants - Maintenance 2020 - 2021.

February 2021

# Table of Contents

<b>1</b>	<b>Message Set Overview</b>	7
1.1	List of MessageDefinitions	7
<b>2</b>	<b>head.001.001.02 BusinessApplicationHeaderV02</b>	20
2.1	MessageDefinition Functionality	20
2.2	Structure	23
2.3	Constraints	24
2.4	Message Building Blocks	25
<b>3</b>	<b>semt.002.002.10 SecuritiesBalanceCustodyReport002V10</b>	36
3.1	MessageDefinition Functionality	36
3.2	Structure	38
3.3	Constraints	40
3.4	Message Building Blocks	43
<b>4</b>	<b>semt.003.002.10 SecuritiesBalanceAccountingReport002V10</b>	80
4.1	MessageDefinition Functionality	80
4.2	Structure	82
4.3	Constraints	84
4.4	Message Building Blocks	87
<b>5</b>	<b>semt.013.002.05 IntraPositionMovementInstruction002V05</b>	125
5.1	MessageDefinition Functionality	125
5.2	Structure	127
5.3	Constraints	129
5.4	Message Building Blocks	131
<b>6</b>	<b>semt.014.002.06 IntraPositionMovementStatusAdvice002V06</b>	152
6.1	MessageDefinition Functionality	152
6.2	Structure	153
6.3	Constraints	154
6.4	Message Building Blocks	154
<b>7</b>	<b>semt.015.002.08 IntraPositionMovementConfirmation002V08</b>	164
7.1	MessageDefinition Functionality	164
7.2	Structure	166
7.3	Constraints	168
7.4	Message Building Blocks	170
<b>8</b>	<b>semt.016.002.08 IntraPositionMovementPostingReport002V08</b>	191
8.1	MessageDefinition Functionality	191
8.2	Structure	193
8.3	Constraints	195
8.4	Message Building Blocks	197

<b>9</b>	<b>semt.017.002.11 SecuritiesTransactionPostingReport002V11</b>	223
9.1	MessageDefinition Functionality	223
9.2	Structure	225
9.3	Constraints	230
9.4	Message Building Blocks	236
<b>10</b>	<b>semt.018.002.12 SecuritiesTransactionPendingReport002V12</b>	306
10.1	MessageDefinition Functionality	306
10.2	Structure	308
10.3	Constraints	313
10.4	Message Building Blocks	318
<b>11</b>	<b>semt.019.002.09 SecuritiesSettlementTransactionAllegementReport002V09</b>	381
11.1	MessageDefinition Functionality	381
11.2	Structure	383
11.3	Constraints	385
11.4	Message Building Blocks	391
<b>12</b>	<b>semt.020.002.06 SecuritiesMessageCancellationAdvice002V06</b>	421
12.1	MessageDefinition Functionality	421
12.2	Structure	423
12.3	Constraints	424
12.4	Message Building Blocks	424
<b>13</b>	<b>semt.021.002.07 SecuritiesStatementQuery002V07</b>	431
13.1	MessageDefinition Functionality	431
13.2	Structure	432
13.3	Constraints	432
13.4	Message Building Blocks	433
<b>14</b>	<b>semt.022.002.04 SecuritiesSettlementTransactionAuditTrailReport002V04</b>	442
14.1	MessageDefinition Functionality	442
14.2	Structure	443
14.3	Constraints	444
14.4	Message Building Blocks	444
<b>15</b>	<b>sese.020.002.06 SecuritiesTransactionCancellationRequest002V06</b>	458
15.1	MessageDefinition Functionality	458
15.2	Structure	460
15.3	Constraints	460
15.4	Message Building Blocks	462
<b>16</b>	<b>sese.021.002.05 SecuritiesTransactionStatusQuery002V05</b>	471
16.1	MessageDefinition Functionality	471
16.2	Structure	472
16.3	Constraints	472
16.4	Message Building Blocks	473

<b>17</b>	<b>sese.022.002.05 SecuritiesStatusOrStatementQueryStatusAdvice002V05</b>	479
17.1	MessageDefinition Functionality	479
17.2	Structure	480
17.3	Constraints	481
17.4	Message Building Blocks	481
<b>18</b>	<b>sese.023.002.10 SecuritiesSettlementTransactionInstruction002V10</b>	489
18.1	MessageDefinition Functionality	489
18.2	Structure	491
18.3	Constraints	494
18.4	Message Building Blocks	506
<b>19</b>	<b>sese.024.002.11 SecuritiesSettlementTransactionStatusAdvice002V11</b>	543
19.1	MessageDefinition Functionality	543
19.2	Structure	545
19.3	Constraints	547
19.4	Message Building Blocks	553
<b>20</b>	<b>sese.025.002.10 SecuritiesSettlementTransactionConfirmation002V10</b>	584
20.1	MessageDefinition Functionality	584
20.2	Structure	586
20.3	Constraints	589
20.4	Message Building Blocks	597
<b>21</b>	<b>sese.026.002.09 SecuritiesSettlementTransactionReversalAdvice002V09</b>	631
21.1	MessageDefinition Functionality	631
21.2	Structure	633
21.3	Constraints	635
21.4	Message Building Blocks	641
<b>22</b>	<b>sese.027.002.06 SecuritiesTransactionCancellationRequestStatusAdvice002V06</b>	666
22.1	MessageDefinition Functionality	666
22.2	Structure	667
22.3	Constraints	668
22.4	Message Building Blocks	669
<b>23</b>	<b>sese.028.002.09 SecuritiesSettlementTransactionAllegementNotification002V09</b>	679
23.1	MessageDefinition Functionality	679
23.2	Structure	681
23.3	Constraints	683
23.4	Message Building Blocks	690
<b>24</b>	<b>sese.029.002.05 SecuritiesSettlementAllegementRemovalAdvice002V05</b>	716
24.1	MessageDefinition Functionality	716
24.2	Structure	717
24.3	Constraints	717
24.4	Message Building Blocks	719



<b>25</b>	<b>sese.030.002.08 SecuritiesSettlementConditionsModificationRequest002V08</b>	727
25.1	MessageDefinition Functionality	727
25.2	Structure	729
25.3	Constraints	730
25.4	Message Building Blocks	731
<b>26</b>	<b>sese.031.002.08 SecuritiesSettlementConditionModificationStatusAdvice002V08</b>	745
26.1	MessageDefinition Functionality	745
26.2	Structure	747
26.3	Constraints	748
26.4	Message Building Blocks	748
<b>27</b>	<b>sese.032.002.10 SecuritiesSettlementTransactionGenerationNotification002V10</b>	757
27.1	MessageDefinition Functionality	757
27.2	Structure	759
27.3	Constraints	761
27.4	Message Building Blocks	769
<b>28</b>	<b>sese.033.002.10 SecuritiesFinancingInstruction002V10</b>	802
28.1	MessageDefinition Functionality	802
28.2	Structure	805
28.3	Constraints	808
28.4	Message Building Blocks	816
<b>29</b>	<b>sese.034.002.08 SecuritiesFinancingStatusAdvice002V08</b>	857
29.1	MessageDefinition Functionality	857
29.2	Structure	859
29.3	Constraints	860
29.4	Message Building Blocks	864
<b>30</b>	<b>sese.035.002.10 SecuritiesFinancingConfirmation002V10</b>	887
30.1	MessageDefinition Functionality	887
30.2	Structure	889
30.3	Constraints	892
30.4	Message Building Blocks	899
<b>31</b>	<b>sese.036.002.07 SecuritiesFinancingModificationInstruction002V07</b>	938
31.1	MessageDefinition Functionality	938
31.2	Structure	940
31.3	Constraints	942
31.4	Message Building Blocks	945
<b>32</b>	<b>sese.037.002.06 PortfolioTransferNotification002V06</b>	968
32.1	MessageDefinition Functionality	968
32.2	Structure	970
32.3	Constraints	972
32.4	Message Building Blocks	975

<b>33</b>	<b>sese.038.002.08 SecuritiesSettlementTransactionModificationRequest002V08</b>	1009
33.1	MessageDefinition Functionality	1009
33.2	Structure	1010
33.3	Constraints	1017
33.4	Message Building Blocks	1028
<b>34</b>	<b>sese.039.002.05</b>	
	<b>SecuritiesSettlementTransactionModificationRequestStatusAdvice002V05</b>	1136
34.1	MessageDefinition Functionality	1136
34.2	Structure	1138
34.3	Constraints	1139
34.4	Message Building Blocks	1140
<b>35</b>	<b>sese.040.002.03 SecuritiesSettlementTransactionCounterpartyResponse002V03</b>	1151
35.1	MessageDefinition Functionality	1151
35.2	Structure	1152
35.3	Constraints	1153
35.4	Message Building Blocks	1154
<b>36</b>	<b>Message Items Types</b>	1163
36.1	MessageComponents	1163
36.2	Message Datatypes	1830

# 1 Message Set Overview

## Introduction

This Message Definition Report provides the description of the ISO15022 Variants of the current version of the Settlement And Reconciliation message definitions. These variants have been developed by SWIFT to help ISO 20022 users who need to be interoperable with the ISO 15022 Settlement And Reconciliation message types. This has been done by restricting the ISO 20022 message components wherever necessary to ensure compatibility with the equivalent fields in ISO 15022. For more information, please refer to the ISO 15022 Variants Business Justification that is available at [http://www.iso20022.org/documents/BJ/BJ096/ISO20022BJ\\_15022\\_variants\\_v3\\_with\\_comments.doc](http://www.iso20022.org/documents/BJ/BJ096/ISO20022BJ_15022_variants_v3_with_comments.doc)

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

## 1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
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>

MessageDefinition	Definition
	Specific usage of this BusinessMessageHeader may be defined by the relevant SEG.
semt.002.002.10 SecuritiesBalanceCustodyReport002V10	<p>An account servicer sends a SecuritiesBalanceCustodyReport to an account owner to provide, at a moment in time, the quantity and identification of the financial instruments that the account servicer holds for the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants, or</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer, or</li> <li>- a transfer agent acting on behalf of a fund manager or an account owner's designated agent.</li> </ul>
semt.003.002.10 SecuritiesBalanceAccountingReport002V10	<p>An account servicer sends a SecuritiesBalanceAccountingReport to an account owner to provide, at a moment in time, valuations of the portfolio together with details of each financial instrument holding.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- an accounting agent acting on behalf of an account owner, or</li> <li>- a transfer agent acting on behalf of a fund manager or an account owner's designated agent.</li> </ul>
semt.013.002.05 IntraPositionMovementInstruction002V05	<p>An account owner sends a IntraPositionMovementInstruction to an account servicer to instruct the movement of securities within its holding from one sub-balance to another, for example, blocking of securities.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with its local agent (sub-custodian), or</li> <li>- an investment management institution which manage a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> <li>- a central securities depository participant which has an account with a central securities depository, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure.</li> </ul>

MessageDefinition	Definition
semt.014.002.06 IntraPositionMovementStatusAdvice002V06	<p>An account servicer sends a IntraPositionMovementStatusAdvice to an account owner to advise the status of an intra-position movement instruction previously sent by the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
semt.015.002.08 IntraPositionMovementConfirmation002V08	<p>The IntraPositionMovementConfirmation is sent by an account servicer to an account owner to confirm the movement of securities within its holding from one sub-balance to another, for example, blocking of securities.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of its participant</li> <li>- an agent (sub-custodian) acting on behalf of its global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
semt.016.002.08 IntraPositionMovementPostingReport002V08	<p>The IntraPositionMovementPostingReport is sent by an account servicer to an account owner to provide the details of increases and decreases in securities with a given status within a holding, that is, intra-position transfers, which occurred during a specified period, for all or selected securities in a specified safekeeping account which the account servicer holds for the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of its participant</li> <li>- an agent (sub-custodian) acting on behalf of its global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
semt.017.002.11 SecuritiesTransactionPostingReport002V11	<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-</p>

MessageDefinition	Definition
	<p>safekeeping account which the account servicer holds for the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of its participants</li> <li>- an agent (sub-custodian) acting on behalf of its global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
semt.018.002.12 SecuritiesTransactionPendingReport002V12	<p>SecuritiesTransactionPendingReport is sent by an account servicer to an account owner to provide, as at a specified time, the details of pending increases and decreases of holdings, for all or selected securities in a specified safekeeping account, for all or selected reasons why the transaction is pending.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of its participants</li> <li>- an agent (sub-custodian) acting on behalf of its global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
semt.019.002.09 SecuritiesSettlementTransactionAllegementReport002V09	<p>An account servicer sends a SecuritiesSettlementTransactionAllegementReport to an account owner to provide, at a specified time, the status and details of pending settlement allegements, for all or selected securities in a specified safekeeping account.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
semt.020.002.06 SecuritiesMessageCancellationAdvice002V06	<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"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> </ul>

MessageDefinition	Definition
	<ul style="list-style-type: none"> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
semt.021.002.07 SecuritiesStatementQuery002V07	<p>An account owner sends a SecuritiesStatementQuery to an account servicer to request any existing securities statement.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with a local custodian, or</li> <li>- an investment management institution which manage a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> <li>- a central securities depository participant which has an account with a central securities depository, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or</li> <li>- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.</li> </ul>
semt.022.002.04 SecuritiesSettlementTransactionAuditTrailReport002V04	<p>This message is sent by the Market Infrastructure to the CSD to advise of the history of all the statuses, modifications, replacement and cancellation of a specific transaction during its whole life cycle when the instructing party is a direct participant to the Settlement Infrastructure.</p>
sese.020.002.06 SecuritiesTransactionCancellationRequest002V06	<p>An account owner sends a SecuritiesTransactionCancellationRequest to an account servicer to request the cancellation of a securities transaction.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with a local custodian, or</li> <li>- an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or</li> <li>- a central securities depository participant which has an account with a central securities depository, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or</li> <li>- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central</li> </ul>

MessageDefinition	Definition
	securities depository or another settlement market infrastructure.
sese.021.002.05 SecuritiesTransactionStatusQuery002V05	<p>An account owner sends a SecuritiesTransactionStatusQuery to an account servicer to request a status on a securities transaction.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with a local custodian, or</li> <li>- an investment management institution which manage a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> <li>- a central securities depository participant which has an account with a central securities depository, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or</li> <li>- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.</li> </ul>
sese.022.002.05 SecuritiesStatusOrStatementQueryStatusAdvice002V05	<p>An account servicer sends a SecuritiesStatusOrStatementQueryStatusAdvice to an account owner to advise the status of a status query or statement query previously sent by the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.023.002.10 SecuritiesSettlementTransactionInstruction002V10	<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"> <li>- a global custodian which has an account with a local custodian, or</li> <li>- an investment management institution which manages a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> </ul>



MessageDefinition	Definition
	<ul style="list-style-type: none"> <li>- a central securities depository participant which has an account with a central securities depository, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or</li> <li>- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of transactions to a central securities depository or another settlement market infrastructure.</li> </ul>
sese.024.002.11 SecuritiesSettlementTransactionStatusAdvice002V11	<p>An account servicer sends a SecuritiesSettlementTransactionStatusAdvice to an account owner to advise the status of a securities settlement transaction instruction previously sent by the account owner or the status of a settlement transaction existing in the books of the servicer for the account of the owner. The status may be a processing, pending processing, internal matching, matching and/ or settlement status.</p> <p>The status advice may be sent as a response to the request of the account owner or not.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.025.002.10 SecuritiesSettlementTransactionConfirmation002V10	<p>An account servicer sends a SecuritiesSettlementTransactionConfirmation to an account owner to confirm the partial or full delivery or receipt of financial instruments, free or against of payment, physically or by book-entry.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.026.002.09 SecuritiesSettlementTransactionReversalAdvice002V09	<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>

MessageDefinition	Definition
	<ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.027.002.06 SecuritiesTransactionCancellationRequestStatusAdvice002V06	<p>An account servicer sends an SecuritiesTransactionCancellationRequestStatusAdvice to an account owner to advise the status of a securities transaction cancellation request previously sent by the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.028.002.09 SecuritiesSettlementTransactionAllegationNotification002V09	<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"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.029.002.05 SecuritiesSettlementAllegationRemovalAdvice002V05	<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"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> </ul>

MessageDefinition	Definition
	- a custodian acting on behalf of an investment management institution or a broker/dealer.
sese.030.002.08 SecuritiesSettlementConditionsModificationRequest002V08	<p>An account owner sends a SecuritiesSettlementConditionsModificationRequest to an account servicer to request the modification of a processing indicator or another non-matching information.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository participant which has an account with a central securities depository.</li> </ul> <p>It could also be, if agreed in a service level agreement:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with its local agent (sub-custodian), or</li> <li>- an investment management institution which manage a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure.</li> </ul>
sese.031.002.08 SecuritiesSettlementConditionModificationStatusAdvice002V08	<p>An account servicer sends a SecuritiesSettlementConditionsModificationStatusAdvice to an account owner to advise the status of a modification request previously instructed by the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.032.002.10 SecuritiesSettlementTransactionGenerationNotification002V10	<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"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> </ul>

MessageDefinition	Definition
	<ul style="list-style-type: none"> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer</li> </ul>
sese.033.002.10 SecuritiesFinancingInstruction002V10	<p>An account owner sends a SecuritiesFinancingInstruction to a securities financing transaction account servicer to notify the securities financing transaction account servicer of the details of a repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing transaction to allow the account servicer to manage the settlement and follow-up of the opening and closing leg of the transaction.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with a local custodian, or</li> <li>- an investment management institution which manage a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> <li>- a central securities depository participant which has an account with a central securities depository, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or</li> <li>- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of securities financing transactions to a central securities depository or another settlement market infrastructure.</li> </ul>
sese.034.002.08 SecuritiesFinancingStatusAdvice002V08	<p>An securities financing transaction account servicer sends a SecuritiesFinancingStatusAdvice to an account owner to advise the status of a securities financing transaction previously instructed by the account owner.</p> <p>The status advice may be sent as a response to the request of the account owner or not.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure managing securities financing transactions on behalf of their participants</li> <li>- an agent (sub-custodian) managing securities financing transactions on behalf of their global custodian customer, or</li> <li>- a custodian managing securities financing transactions on behalf of an investment management institution or a broker/dealer.</li> </ul>

MessageDefinition	Definition
<p>sese.035.002.10 SecuritiesFinancingConfirmation002V10</p>	<p>A securities financing transaction account servicer sends a SecuritiesFinancingConfirmation to an account owner to confirm or advise of the partial or full settlement of the opening or closing leg of a securities financing transaction.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure managing securities financing transactions on behalf of their participants</li> <li>- an agent (sub-custodian) managing securities financing transactions on behalf of their global custodian customer, or</li> <li>- a custodian managing securities financing transactions on behalf of an investment management institution or a broker/dealer.</li> </ul>
<p>sese.036.002.07 SecuritiesFinancingModificationInstruction002V07</p>	<p>An account owner sends a SecuritiesFinancingModificationInstruction to a securities financing transaction account servicer to notify the securities financing transaction account servicer of an update in the details of a repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing transaction that does not impact the original transaction securities quantity.</p> <p>Such a change may be:</p> <ul style="list-style-type: none"> <li>- the providing of closing details not available at the time of the sending of the Securities Financing Instruction, for example, termination date for an open repo,</li> <li>- the providing of a new rate, for example, a repo rate,</li> <li>- the rollover of a position extending the closing or maturity date.</li> </ul> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with a local custodian, or</li> <li>- an investment management institution which manage a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> <li>- a central securities depository participant which has an account with a central securities depository, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or</li> <li>- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of securities financing transactions to a central securities depository or another settlement market infrastructure.</li> </ul>

MessageDefinition	Definition
sese.037.002.06 PortfolioTransferNotification002V06	<p>The PortfolioTransferNotification is sent by an account servicer to another account servicer to exchange transfer settlement details information during a retail or institutional client portfolio transfer.</p> <p>The account servicer will typically be local agent or global custodian acting on behalf of an investment management institution, a broker/dealer or a retail client.</p>
sese.038.002.08 SecuritiesSettlementTransactionModificationRequest002V08	<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"> <li>- a central securities depository participant which has an account with a central securities depository or a market infrastructure</li> <li>- an investment manager which has an account with a custodian acting as accounting and/or settlement agent.</li> </ul> <p>It is used to request the modification of non core business data (matching or non-matching) information in a pending or settled instruction. It can also be used for the enrichment of an incomplete transaction.</p>
sese.039.002.05 SecuritiesSettlementTransactionModificationRequestStatusAdvice002V05	<p>An account servicer sends a SecuritiesSettlementTransactionModificationRequestStatusAdvice to an account owner to advise the status of a SecuritiesSettlementTransactionModificationRequest message previously sent by the account owner.</p> <p>The account servicer may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure managing securities settlement transactions on behalf of their participants</li> <li>- an custodian acting as an accounting and/or settlement agent.</li> </ul>

MessageDefinition	Definition
<p>sese.040.002.03 SecuritiesSettlementTransactionCounterpartyResponse002V03</p>	<p>An account owner sends a SecuritiesSettlementTransactionCounterpartyResponse to advise the account servicer that:</p> <ul style="list-style-type: none"> <li>- the allegation received is either rejected (that is counterparty's transaction is unknown) or accepted (i.e. either the allegation was passed to the client or the transaction is known with or without mismatches)</li> <li>- the modification or cancellation request sent by the counterparty for a matched transaction is affirmed or not. The account servicer will therefore proceed or not with the counterparty's request to modify or cancel the transaction.</li> </ul> <p>The account servicer may be a central securities depository or another settlement market infrastructure acting on behalf of their participants</p> <p>The account owner may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository participant which has an account with a central securities depository or a market infrastructure</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>

## 2 **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	
	<b>CharacterSet</b> <CharSet>	[0..1]	CodeSet	C6	25
	<b>From</b> <Fr>	[1..1]			25
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		25
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		26
	<b>To</b> <To>	[1..1]			26
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		26
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		26
	<b>BusinessMessageIdentifier</b> <BizMsgIdr>	[1..1]	Text		27
	<b>MessageDefinitionIdentifier</b> <MsgDefIdr>	[1..1]	Text		27
	<b>BusinessService</b> <BizSvc>	[0..1]	Text		27
	<b>MarketPractice</b> <MktPrctc>	[0..1]			27
	<b>Registry</b> <Regy>	[1..1]	Text		28
	<b>Identification</b> <Id>	[1..1]	Text		28
	<b>CreationDate</b> <CreDt>	[1..1]	DateTime		28
	<b>BusinessProcessingDate</b> <BizPrctgDt>	[0..1]	DateTime		28
	<b>CopyDuplicate</b> <CpyDplct>	[0..1]	CodeSet		28
	<b>PossibleDuplicate</b> <PssblDplct>	[0..1]	Indicator		29
	<b>Priority</b> <Prty>	[0..1]	CodeSet	C7	29
	<b>Signature</b> <Sgntr>	[0..1]	(External Schema)		30
	<b>Related</b> <Rltd>	[0..*]			30
	<b>CharacterSet</b> <CharSet>	[0..1]	CodeSet	C6	31
	<b>From</b> <Fr>	[1..1]			31
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		31
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		31
	<b>To</b> <To>	[1..1]			32
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		32
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		32
	<b>BusinessMessageIdentifier</b> <BizMsgIdr>	[1..1]	Text		33
	<b>MessageDefinitionIdentifier</b> <MsgDefIdr>	[1..1]	Text		33

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BusinessService</b> <BizSvc>	[0..1]	Text		33
	<b>CreationDate</b> <CreDt>	[1..1]	DateTime		33
	<b>CopyDuplicate</b> <CpyDplct>	[0..1]	CodeSet		33
	<b>PossibleDuplicate</b> <PssblDplct>	[0..1]	Indicator		34
	<b>Priority</b> <Prty>	[0..1]	CodeSet	C7	34
	<b>Signature</b> <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 1965

#### 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	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		25
Or}	<b>FinancialInstitutionIdentification</b> <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 1512 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1512
	PostalAddress <PstlAdr>	[0..1]	±		1512
	Identification <Id>	[0..1]	±		1513
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C12	1513
	ContactDetails <CtctDtls>	[0..1]	±		1514

### 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 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1298
	BranchIdentification <BrnchId>	[0..1]	±		1299

### 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	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		26
Or}	<b>FinancialInstitutionIdentification</b> <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 1512 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1512
	PostalAddress <PstlAdr>	[0..1]	±		1512
	Identification <Id>	[0..1]	±		1513
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C12	1513
	ContactDetails <CtctDtls>	[0..1]	±		1514

#### 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 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1298
	BranchIdentification <BrnchId>	[0..1]	±		1299

## 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 1980

## 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 1980

## 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 1980

## 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
	<b>Registry &lt;Regy&gt;</b>	[1..1]	Text		28
	<b>Identification &lt;Id&gt;</b>	[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 1980

#### 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 1979

### 2.4.8 CreationDate <CreDt>

*Presence:* [1..1]

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

*Datatype:* "ISODateTime" on page 1974

### 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 1974

### 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 1840



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 1976](#)):

- *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 1837](#)

**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
	<b>CharacterSet</b> <CharSet>	[0..1]	CodeSet	C6	31
	<b>From</b> <Fr>	[1..1]			31
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		31
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		31
	<b>To</b> <To>	[1..1]			32
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		32
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		32
	<b>BusinessMessageIdentifier</b> <BizMsgIdr>	[1..1]	Text		33
	<b>MessageDefinitionIdentifier</b> <MsgDefIdr>	[1..1]	Text		33
	<b>BusinessService</b> <BizSvc>	[0..1]	Text		33
	<b>CreationDate</b> <CreDt>	[1..1]	DateTime		33
	<b>CopyDuplicate</b> <CpyDplct>	[0..1]	CodeSet		33
	<b>PossibleDuplicate</b> <PssblDplct>	[0..1]	Indicator		34
	<b>Priority</b> <Prty>	[0..1]	CodeSet	C7	34
	<b>Signature</b> <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 1965

#### 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	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		31
Or}	<b>FinancialInstitutionIdentification</b> <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 1512 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1512
	PostalAddress <PstlAdr>	[0..1]	±		1512
	Identification <Id>	[0..1]	±		1513
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C12	1513
	ContactDetails <CtctDtls>	[0..1]	±		1514

#### 2.4.14.2.2 FinancialInstitutionIdentification <FIId>

*Presence:* [1..1]

*Definition:* Identification of a financial institution.

**FinancialInstitutionIdentification <FIId>** contains the following elements (see "[BranchAndFinancialInstitutionIdentification6](#)" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1298
	BranchIdentification <BrnchId>	[0..1]	±		1299

#### 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	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		32
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[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 1512 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		1512
	PostalAddress <PstlAdr>	[0..1]	±		1512
	Identification <Id>	[0..1]	±		1513
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C12	1513
	ContactDetails <CtctDtls>	[0..1]	±		1514

##### 2.4.14.3.2 FinancialInstitutionIdentification <FIId>

*Presence:* [1..1]

*Definition:* Identification of a financial institution.

**FinancialInstitutionIdentification <FIId>** contains the following elements (see "BranchAndFinancialInstitutionIdentification6" on page 1298 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		1298
	BranchIdentification <BrnchId>	[0..1]	±		1299

#### 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 1980

#### 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 1980

#### 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 1980

#### 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 1974

#### 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 1840

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 <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 1976):

- *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 1837

**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.002.002.10**

## **SecuritiesBalanceCustodyReport002V10**

### 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 SecuritiesBalanceCustodyReport002V10 MessageDefinition is composed of 9 MessageBuildingBlocks:

##### A. Pagination

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



**B. StatementGeneralDetails**

Provides general information on the report.

**C. AccountOwner**

Party that legally owns the account.

**D. AccountServicer**

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

**E. SafekeepingAccount**

Account to or from which a securities entry is made.

**F. IntermediaryInformation**

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

**G. BalanceForAccount**

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

**H. SubAccountDetails**

Sub-account of the safekeeping or investment account.

**I. AccountBaseCurrencyTotalAmounts**

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

## 3.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesBalCtdyRpt>	[1..1]		C11, C12, C30, C29	
	<b>Pagination</b> <Pgntn>	[1..1]	±		44
	<b>StatementGeneralDetails</b> <StmntGnlDtls>	[1..1]		C27	44
	<b>ReportNumber</b> <RptNb>	[0..1]	±		45
	<b>QueryReference</b> <QryRef>	[0..1]	Text		45
	<b>StatementIdentification</b> <StmntId>	[0..1]	Text		45
	<b>StatementDateTime</b> <StmntDtTm>	[1..1]	±		45
	<b>Frequency</b> <Frqcy>	[1..1]	±		45
	<b>UpdateType</b> <UpdTp>	[1..1]	±		46
	<b>StatementBasis</b> <StmntBsis>	[1..1]	±		46
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		46
	<b>SubAccountIndicator</b> <SubAcctInd>	[1..1]	Indicator		46
	<b>SecurityInterestOrSetOff</b> <SctyIntrstOrSetOff>	[0..1]	Indicator		47
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		47
	<b>AccountServicer</b> <AcctSvcr>	[0..1]	±		47
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		47
	<b>IntermediaryInformation</b> <IntrmyInf>	[0..10]	±		48
	<b>BalanceForAccount</b> <BalForAcct>	[0..*]		C10, C19, C20, C6	48
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	50
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C25	51
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		53
	<b>ValuationHaircutDetails</b> <ValtnHrcutDtls>	[0..1]	±		54
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		54
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		54
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		55

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C28	55
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		55
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C36	56
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		56
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		57
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C17	57
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C17	57
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		58
	<b>BalanceBreakdown</b> <BalBrkdown>	[0..*]	±	C9, C31	58
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdown>	[0..*]	±	C18, C32	59
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]	±	C21, C7	60
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		61
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	61
	<b>SubAccountDetails</b> <SubAcctDtls>	[0..*]		C3, C4, C33	61
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		63
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		63
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		63
	<b>BalanceForSubAccount</b> <BalForSubAcct>	[0..*]		C10, C19, C20, C6	64
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	66
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C25	67
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		69
	<b>ValuationHaircutDetails</b> <ValtnHrcutDtls>	[0..1]	±		70
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		70
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		70
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		71
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C28	71
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		71

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C36	72
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		72
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		73
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C17	73
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C17	73
	<b>QuantityBreakdown</b> <QtyBrkwn>	[0..*]	±		74
	<b>BalanceBreakdown</b> <BalBrkwn>	[0..*]	±	C9, C31	74
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkwn>	[0..*]	±	C18, C32	75
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]	±	C21, C7	76
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		77
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	77
	<b>AccountBaseCurrencyTotalAmounts</b> <AcctBaseCcyTtlAmts>	[0..1]		C35	77
	<b>TotalHoldingsValueOfPage</b> <TtlHldgsValOfPg>	[0..1]	±		78
	<b>TotalHoldingsValueOfStatement</b> <TtlHldgsValOfStmnt>	[1..1]	±		78
	<b>TotalBookValueOfStatement</b> <TtlBookValOfStmnt>	[0..1]	±		78
	<b>TotalEligibleCollateralValue</b> <TtlElgblCollVal>	[0..1]	±		79

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

**C23 ISINPresenceRule**

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

**C24 OtherIdentificationPresenceRule**

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

**C25 PlaceOfListingRule**

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

**C26 PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

**C27 ReportNumberRule**

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

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

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

#### **C28 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

#### **C29 SecuritiesMarketPracticeGroupGuideline**

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

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

*This constraint is defined at the MessageDefinition level.*

#### **C30 SubAccountDetailsBalanceForAccountPresenceRule**

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

On Condition

```

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

```

*This constraint is defined at the MessageDefinition level.*

#### **C31 SubBalanceAdditionalDetailsRule**

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

#### **C32 SubBalanceAdditionalDetailsRule**

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

#### **C33 SubSafekeepingReportingRule**

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

#### **C34 SupplementaryDataRule**

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

#### **C35 TotalEligibleCollateralValueRule**

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

#### **C36 ValueRule**

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

## **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 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1399
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1399

### 3.4.2 StatementGeneralDetails <StmtGnIDtls>

*Presence:* [1..1]

*Definition:* Provides general information on the report.

*Impacted by:* C27 "ReportNumberRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		45
	QueryReference <QryRef>	[0..1]	Text		45
	StatementIdentification <Stmtd>	[0..1]	Text		45
	StatementDateTime <StmtdtTm>	[1..1]	±		45
	Frequency <Frqcy>	[1..1]	±		45
	UpdateType <UpdTp>	[1..1]	±		46
	StatementBasis <StmtdBsis>	[1..1]	±		46
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		46
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		46
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		47

#### 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 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1450
Or}	Long <Lng>	[1..1]	Text		1450

### 3.4.2.2 QueryReference <QryRef>

*Presence:* [0..1]

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

*Datatype:* ["RestrictedFINXMax16Text"](#) on page 1983

### 3.4.2.3 StatementIdentification <Stmtd>

*Presence:* [0..1]

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

*Datatype:* ["RestrictedFINXMax16Text"](#) on page 1983

### 3.4.2.4 StatementDateTime <Stmtdt>

*Presence:* [1..1]

*Definition:* Date and time of the statement.

**StatementDateTime <Stmtdt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

### 3.4.2.5 Frequency <Frqcy>

*Presence:* [1..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "[Frequency34Choice](#)" on page 1406 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1406
Or}	Proprietary <Prtry>	[1..1]	±		1406

### 3.4.2.6 UpdateType <UpdTp>

*Presence:* [1..1]

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

**UpdateType <UpdTp>** contains one of the following elements (see "[UpdateType16Choice](#)" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1405
Or}	Proprietary <Prtry>	[1..1]	±		1405

### 3.4.2.7 StatementBasis <StmntBsis>

*Presence:* [1..1]

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

**StatementBasis <StmntBsis>** contains one of the following elements (see "[StatementBasis9Choice](#)" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1601
Or}	Proprietary <Prtry>	[1..1]	±		1601

### 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 1976):

- *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 1976):

- *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 1976):

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

## 3.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification156](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

## 3.4.4 AccountServicer <AcctSvcr>

*Presence:* [0..1]

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

**AccountServicer <AcctSvcr>** contains the following elements (see "[PartyIdentification157](#)" on page 1520 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520

## 3.4.5 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount33](#)" on page 1179 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1180
	Type <Tp>	[0..1]	±		1180
	Name <Nm>	[0..1]	Text		1180
	Designation <Dsgnt>	[0..1]	Text		1180

### 3.4.6 IntermediaryInformation <IntrmyInf>

*Presence:* [0..10]

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

**IntermediaryInformation <IntrmyInf>** contains the following elements (see "[Intermediary45](#)" on page 1501 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1501
	Role <Role>	[0..1]	±		1501
	Account <Acct>	[0..1]	±		1501

### 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 **AggregateBalanceInformation39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	50
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C25	51
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		53
	<b>ValuationHaircutDetails</b> <ValtnHrcutDtls>	[0..1]	±		54
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		54
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		54
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		55
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C28	55
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		55
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C36	56
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		56
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		57
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C17	57
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C17	57
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		58
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C9, C31	58
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C18, C32	59
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]	±	C21, C7	60
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		61
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	61

#### 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 "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

#### Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
```

---



---

    /OtherIdentification[\*] Must be present  
Or     /Description Must be present

- **OtherIdentificationPresenceRule**

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

On Condition

    /OtherIdentification[\*] is absent

Following Must be True

    /ISIN Must be present

Or     /Description Must be present

### 3.4.7.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

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

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

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes97" on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1303
	DayCountBasis <DayCntBsis>	[0..1]	±		1303
	RegistrationForm <RegnForm>	[0..1]	±		1304
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1304
	PaymentStatus <PmtSts>	[0..1]	±		1304
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1304
	ClassificationType <ClssfctnTp>	[0..1]	±		1305
	OptionStyle <OptnStyle>	[0..1]	±		1305
	OptionType <OptnTp>	[0..1]	±		1305
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1305
	CouponDate <CpnDt>	[0..1]	Date		1306
	ExpiryDate <XpryDt>	[0..1]	Date		1306
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1306
	MaturityDate <MtrtyDt>	[0..1]	Date		1306
	IssueDate <IssDt>	[0..1]	Date		1306
	NextCallableDate <NxtClblDt>	[0..1]	Date		1306
	PutableDate <PutblDt>	[0..1]	Date		1307
	DatedDate <DtdDt>	[0..1]	Date		1307
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1307
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1307
	CurrentFactor <CurFctr>	[0..1]	Rate		1307
	NextFactor <NxtFctr>	[0..1]	Rate		1307
	InterestRate <IntrstRate>	[0..1]	Rate		1307
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1307
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1308
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1308
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1308
	PoolNumber <PoolNb>	[0..1]	±		1308
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1308
	CallableIndicator <ClblInd>	[0..1]	Indicator		1309



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1309
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1309
	ExercisePrice <ExrcPric>	[0..1]	±		1309
	SubscriptionPrice <SbcptPric>	[0..1]	±		1310
	ConversionPrice <ConvsPric>	[0..1]	±		1310
	StrikePrice <StrkPric>	[0..1]	±		1310
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1310
	ContractSize <CtrctSz>	[0..1]	±		1311
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C3, C4, C5, C6, C8	1311
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1312

**Constraints**

- **AdditionalDetailsRule**

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

- **PlaceOfListingRule**

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

### 3.4.7.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

*Presence:* [0..1]

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

**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following elements (see "FinancialInstrument22" on page 1314 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1315
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1315
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1315
	ProductGroup <PdctGrp>	[0..1]	Text		1316
	UmbrellaName <UmbrellNm>	[0..1]	Text		1316
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1316
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1316
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1317
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1317
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C12	1317
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C12	1317

#### 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 1300 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1300
	HaircutSource <HrcutSrc>	[0..1]	±		1301

#### 3.4.7.5 AggregateBalance <AggtBal>

*Presence:* [1..1]

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

**AggregateBalance <AggtBal>** contains the following elements (see "Balance10" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1270
	Quantity <Qty>	[1..1]	±		1270

#### 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 "Balance12" on page 1268 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1268
	Quantity <Qty>	[1..1]	±		1269

### 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 "BalanceQuantity12Choice" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1271
Or}	Proprietary <Prtry>	[1..1]	±		1271

### 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 "SafeKeepingPlace4" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### 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 1848

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 "PriceInformation22" on page 1535 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1535
	Value <Val>	[1..1]			1535
{Or	Rate <Rate>	[1..1]	Rate		1536
Or	Amount <Amt>	[1..1]	Amount	C2	1536
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1536
	ValueType <ValTp>	[1..1]	±		1536
	SourceOfPrice <SrcOfPric>	[0..1]			1537
	Identification <Id>	[0..1]	±		1537
	Type <Tp>	[1..1]			1537
{Or	Code <Cd>	[1..1]	CodeSet		1537
Or}	Proprietary <Prtry>	[1..1]	±		1538
	QuotationDate <QtnDt>	[0..1]	±		1538

**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 "[ForeignExchangeTerms35](#)" on page 1321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1321
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1322
	ExchangeRate <XchgRate>	[1..1]	Rate		1322
	QuotationDate <QtnDt>	[0..1]	DateTime		1322
	QuotingInstitution <QtgInstn>	[0..1]	±		1322

### 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 1977

### 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 "[BalanceAmounts4](#)" on page 1235 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1235
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1235
	BookValue <BookVal>	[0..1]	±		1236
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1236
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1236

#### 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 "BalanceAmounts4" on page 1235 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1235
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1235
	BookValue <BookVal>	[0..1]	±		1236
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1236
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1236

#### 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 "QuantityBreakdown56" on page 1549 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1549
	LotQuantity <LotQty>	[0..1]	±		1549
	LotDateTime <LotDtTm>	[0..1]	±		1549
	LotPrice <LotPric>	[0..1]	±		1550
	TypeOfPrice <TpOfPric>	[0..1]	±		1550

#### 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 "[SubBalanceInformation19](#)" on page 1251 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1252
	Quantity <Qty>	[1..1]	±		1252
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1252
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1253
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C18, C32	1253

#### 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 "[AdditionalBalanceInformation19](#)" on page 1253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1254
	Quantity <Qty>	[1..1]	±		1254
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1255
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1255

#### 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 elements (see "AggregateBalancePerSafekeepingPlace36" on page 1236 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C26	1237
	PlaceOfListing <PlcOfListg>	[0..1]	±		1238
	Pledgee <Pldgee>	[0..1]	±	C24	1238
	AggregateBalance <AggtBal>	[1..1]	±		1239
	AvailableBalance <AvlBlBal>	[0..1]	±		1239
	NotAvailableBalance <NotAvlBlBal>	[0..1]	±		1240
	PriceDetails <PricDtls>	[0..*]	±	C33	1240
	ForeignExchangeDetails <FXDtls>	[0..*]	±		1240
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		1241
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	1241
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	1241
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1242
	ExposureType <XpsrTp>	[0..1]	±		1242
	BalanceBreakdown <BalBrkdw>	[0..*]	±	C9, C31	1243
	AdditionalBalanceBreakdown <AddtlBalBrkdw>	[0..*]	±	C18, C32	1243
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		1244



**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.

**3.4.7.19 HoldingAdditionalDetails <HldgAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "RestrictedFINXMax350Text" on page 1985

**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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

**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 **SubAccountIdentification58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		63
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		63
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		63
	<b>BalanceForSubAccount</b> <BalForSubAcct>	[0..*]		C10, C19, C20, C6	64
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	66
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C25	67
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		69
	<b>ValuationHaircutDetails</b> <ValtnHrcutDtls>	[0..1]	±		70
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		70
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		70
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		71
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C28	71
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		71
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C36	72
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		72
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		73
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C17	73
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C17	73
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		74
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C9, C31	74
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C18, C32	75
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]	±	C21, C7	76
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		77
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	77

**Constraints**

- **ActivityAndBalanceForSubAccount1Rule**

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

On Condition

/ActivityIndicator is equal to value 'true'

Following Must be True

/BalanceForSubAccount[1] Must be present

- **ActivityAndBalanceForSubAccount2Rule**

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

On Condition

/ActivityIndicator is equal to value 'false'

Following Must be True

/BalanceForSubAccount[\*] Must be absent

- **SubSafekeepingReportingRule**

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

**3.4.8.1 AccountOwner <AcctOwnr>**

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification156](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

**3.4.8.2 SafekeepingAccount <SfkpgAcct>**

*Presence:* [1..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount34](#)" on page 1179 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1179
	Type <Tp>	[0..1]	±		1179
	Name <Nm>	[0..1]	Text		1179

**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 1976):

- *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 **AggregateBalanceInformation39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	66
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C25	67
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		69
	<b>ValuationHaircutDetails</b> <ValtnHrcutDtls>	[0..1]	±		70
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		70
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		70
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		71
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C28	71
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		71
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C36	72
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		72
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		73
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C17	73
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C17	73
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		74
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C9, C31	74
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C18, C32	75
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]	±	C21, C7	76
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		77
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	77

#### 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 "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

#### Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
```

/OtherIdentification[\*] Must be present  
Or     /Description Must be present

- **OtherIdentificationPresenceRule**

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

On Condition

    /OtherIdentification[\*] is absent

Following Must be True

    /ISIN Must be present

Or     /Description Must be present

#### **3.4.8.4.2 FinancialInstrumentAttributes <FinInstrmAttrbts>**

*Presence:* [0..1]

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

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

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes97" on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1303
	DayCountBasis <DayCntBsis>	[0..1]	±		1303
	RegistrationForm <RegnForm>	[0..1]	±		1304
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1304
	PaymentStatus <PmtSts>	[0..1]	±		1304
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1304
	ClassificationType <ClssfctnTp>	[0..1]	±		1305
	OptionStyle <OptnStyle>	[0..1]	±		1305
	OptionType <OptnTp>	[0..1]	±		1305
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1305
	CouponDate <CpnDt>	[0..1]	Date		1306
	ExpiryDate <XpryDt>	[0..1]	Date		1306
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1306
	MaturityDate <MtrtyDt>	[0..1]	Date		1306
	IssueDate <IssDt>	[0..1]	Date		1306
	NextCallableDate <NxtClblDt>	[0..1]	Date		1306
	PutableDate <PutblDt>	[0..1]	Date		1307
	DatedDate <DtdDt>	[0..1]	Date		1307
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1307
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1307
	CurrentFactor <CurFctr>	[0..1]	Rate		1307
	NextFactor <NxtFctr>	[0..1]	Rate		1307
	InterestRate <IntrstRate>	[0..1]	Rate		1307
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1307
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1308
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1308
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1308
	PoolNumber <PoolNb>	[0..1]	±		1308
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1308
	CallableIndicator <ClblInd>	[0..1]	Indicator		1309



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1309
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1309
	ExercisePrice <ExrcPric>	[0..1]	±		1309
	SubscriptionPrice <SbcptPric>	[0..1]	±		1310
	ConversionPrice <ConvsPric>	[0..1]	±		1310
	StrikePrice <StrkPric>	[0..1]	±		1310
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1310
	ContractSize <CtrctSz>	[0..1]	±		1311
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C3, C4, C5, C6, C8	1311
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1312

**Constraints**

- **AdditionalDetailsRule**

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

- **PlaceOfListingRule**

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

**3.4.8.4.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>**

*Presence:* [0..1]

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

**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following elements (see "FinancialInstrument22" on page 1314 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1315
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1315
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1315
	ProductGroup <PdctGrp>	[0..1]	Text		1316
	UmbrellaName <UmbrellNm>	[0..1]	Text		1316
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1316
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1316
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1317
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1317
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C12	1317
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C12	1317

#### 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 1300 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1300
	HaircutSource <HrcutSrc>	[0..1]	±		1301

#### 3.4.8.4.5 AggregateBalance <AggtBal>

*Presence:* [1..1]

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

**AggregateBalance <AggtBal>** contains the following elements (see "Balance10" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1270
	Quantity <Qty>	[1..1]	±		1270

#### 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 "Balance12" on page 1268 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1268
	Quantity <Qty>	[1..1]	±		1269

#### 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 "BalanceQuantity12Choice" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1271
Or}	Proprietary <Prtry>	[1..1]	±		1271

#### 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 "SafeKeepingPlace4" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### 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 1848

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 "PriceInformation22" on page 1535 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1535
	Value <Val>	[1..1]			1535
{Or	Rate <Rate>	[1..1]	Rate		1536
Or	Amount <Amt>	[1..1]	Amount	C2	1536
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1536
	ValueType <ValTp>	[1..1]	±		1536
	SourceOfPrice <SrcOfPric>	[0..1]			1537
	Identification <Id>	[0..1]	±		1537
	Type <Tp>	[1..1]			1537
{Or	Code <Cd>	[1..1]	CodeSet		1537
Or}	Proprietary <Prtry>	[1..1]	±		1538
	QuotationDate <QtnDt>	[0..1]	±		1538

**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 "[ForeignExchangeTerms35](#)" on page 1321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1321
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1322
	ExchangeRate <XchgRate>	[1..1]	Rate		1322
	QuotationDate <QtnDt>	[0..1]	DateTime		1322
	QuotingInstitution <QtgInstn>	[0..1]	±		1322

#### 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 1977

#### 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 "[BalanceAmounts4](#)" on page 1235 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1235
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1235
	BookValue <BookVal>	[0..1]	±		1236
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1236
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1236

#### 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 "BalanceAmounts4" on page 1235 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1235
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1235
	BookValue <BookVal>	[0..1]	±		1236
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1236
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1236

#### 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 <QtyBrkdwn>

*Presence:* [0..\*]

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

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "QuantityBreakdown56" on page 1549 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1549
	LotQuantity <LotQty>	[0..1]	±		1549
	LotDateTime <LotDtTm>	[0..1]	±		1549
	LotPrice <LotPric>	[0..1]	±		1550
	TypeOfPrice <TpOfPric>	[0..1]	±		1550

#### 3.4.8.4.16 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 "SubBalanceInformation19" on page 1251 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1252
	Quantity <Qty>	[1..1]	±		1252
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1252
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1253
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C18, C32	1253

#### 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 "AdditionalBalanceInformation19" on page 1253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1254
	Quantity <Qty>	[1..1]	±		1254
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1255
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1255

#### 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 elements (see "AggregateBalancePerSafekeepingPlace36" on page 1236 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C26	1237
	PlaceOfListing <PlcOfListg>	[0..1]	±		1238
	Pledgee <Pldgee>	[0..1]	±	C24	1238
	AggregateBalance <AggtBal>	[1..1]	±		1239
	AvailableBalance <AvlBlBal>	[0..1]	±		1239
	NotAvailableBalance <NotAvlBlBal>	[0..1]	±		1240
	PriceDetails <PricDtls>	[0..*]	±	C33	1240
	ForeignExchangeDetails <FXDtls>	[0..*]	±		1240
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		1241
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	1241
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	1241
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1242
	ExposureType <XpsrTp>	[0..1]	±		1242
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C9, C31	1243
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C18, C32	1243
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		1244



**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.

**3.4.8.4.19 HoldingAdditionalDetails <HldgAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "RestrictedFINXMax350Text" on page 1985

**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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

**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 **TotalValueInPageAndStatement3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalHoldingsValueOfPage</b> <TtlHldgsValOfPg>	[0..1]	±		78
	<b>TotalHoldingsValueOfStatement</b> <TtlHldgsValOfStmt>	[1..1]	±		78
	<b>TotalBookValueOfStatement</b> <TtlBookValOfStmt>	[0..1]	±		78
	<b>TotalEligibleCollateralValue</b> <TtlElgblCollVal>	[0..1]	±		79

#### 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 "AmountAndDirection14" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

#### 3.4.9.2 TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>

*Presence:* [1..1]

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

**TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>** contains the following elements (see "AmountAndDirection14" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

#### 3.4.9.3 TotalBookValueOfStatement <TtlBookValOfStmt>

*Presence:* [0..1]

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

**TotalBookValueOfStatement <TtlBookValOfStmnt>** contains the following elements (see "AmountAndDirection14" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

#### 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 "AmountAndDirection14" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

## 4 **semt.003.002.10**

# **SecuritiesBalanceAccountingReport002V10**

### 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 SecuritiesBalanceAccountingReport002V10 MessageDefinition is composed of 10 MessageBuildingBlocks:

A. Pagination

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

B. StatementGeneralDetails

Provides general information on the report.

C. AccountOwner

Party that legally owns the account.

D. AccountServicer

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

E. SafekeepingAccount

Account to or from which a securities entry is made.

F. IntermediaryInformation

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

G. BalanceForAccount

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

H. SubAccountDetails

Sub-account of the safekeeping or investment account.

I. AccountBaseCurrencyTotalAmounts

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

J. AlternateReportingCurrencyTotalAmounts

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

## 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]	±		87
	StatementGeneralDetails <StmntGnlDtls>	[1..1]		C25	88
	ReportNumber <RptNb>	[0..1]	±		89
	QueryReference <QryRef>	[0..1]	Text		89
	StatementIdentification <StmntId>	[0..1]	Text		89
	StatementDateTime <StmntDtTm>	[1..1]	±		89
	Frequency <Frqcy>	[1..1]	±		89
	UpdateType <UpdTp>	[1..1]	±		90
	StatementBasis <StmntBsis>	[1..1]	±		90
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		90
	AuditedIndicator <AudtdInd>	[1..1]	Indicator		90
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		91
	TaxLotIndicator <TaxLotInd>	[0..1]	Indicator		91
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		91
	AccountOwner <AcctOwnr>	[0..1]	±		91
	AccountServicer <AcctSvcr>	[0..1]	±		91
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		92
	IntermediaryInformation <IntrmyInf>	[0..10]	±		92
	BalanceForAccount <BalForAcct>	[0..*]		C9, C17, C18	92
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	94
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C23	95
	InvestmentFundsFinancialInstrumentAttributes <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		97
	AdditionalDerivativeAttributes <AddtlDerivAttrbts>	[0..1]	±		98
	AggregateBalance <AggtBal>	[1..1]	±		98
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	98

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		99
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C33	99
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		100
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		100
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		101
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		101
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		101
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		102
	<b>BalanceBreakdown</b> <BalBrkdown>	[0..*]	±	C8, C29	102
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdown>	[0..*]	±	C16, C30	103
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]	±	C19, C6	104
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		105
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C32	105
	<b>SubAccountDetails</b> <SubAcctDtls>	[0..*]		C3, C4, C31	106
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		108
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		108
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		108
	<b>BalanceForSubAccount</b> <BalForSubAcct>	[0..*]		C9, C17, C18	109
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	110
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C23	111
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		113
	<b>AdditionalDerivativeAttributes</b> <AddtlDerivAttrbts>	[0..1]	±		114
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		114
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C26	114
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		115
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C33	115
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		116
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		116

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		117
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		117
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		117
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		118
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C8, C29	118
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C16, C30	119
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]	±	C19, C6	120
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		121
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C32	121
	<b>AccountBaseCurrencyTotalAmounts</b> <AcctBaseCcyTtlAmts>	[0..1]			122
	<b>TotalHoldingsValueOfPage</b> <TtlHldgsValOfPg>	[0..1]	±		122
	<b>TotalHoldingsValueOfStatement</b> <TtlHldgsValOfStmnt>	[1..1]	±		122
	<b>TotalBookValueOfStatement</b> <TtlBookValOfStmnt>	[0..1]	±		123
	<b>AlternateReportingCurrencyTotalAmounts</b> <AltrnRptgCcyTtlAmts>	[0..1]			123
	<b>TotalHoldingsValueOfPage</b> <TtlHldgsValOfPg>	[0..1]	±		123
	<b>TotalHoldingsValueOfStatement</b> <TtlHldgsValOfStmnt>	[1..1]	±		124
	<b>TotalBookValueOfStatement</b> <TtlBookValOfStmnt>	[0..1]	±		124

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

**C21 ISINPresenceRule**

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

**C22 OtherIdentificationPresenceRule**

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

**C23 PlaceOfListingRule**

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

**C24 PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

**C25 ReportNumberRule**

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

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

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

**C26 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C27 SecuritiesMarketPracticeGroupGuideline**

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

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

*This constraint is defined at the MessageDefinition level.*

**C28 SubAccountDetailsBalanceForAccountPresenceRule**

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

On Condition

/StatementGeneralDetails/ActivityIndicator is equal to value 'true'

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

Following Must be True

/SubAccountDetails[\*] Must be present

And /BalanceForAccount[\*] Must be absent

*This constraint is defined at the MessageDefinition level.*

**C29 SubBalanceAdditionalDetailsRule**

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

**C30 SubBalanceAdditionalDetailsRule**

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

**C31 SubSafekeepingReportingRule**

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

**C32 SupplementaryDataRule**

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

**C33 ValueRule**

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

## 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 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1399
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1399

## 4.4.2 StatementGeneralDetails <StmntGnlDtls>

*Presence:* [1..1]

*Definition:* Provides general information on the report.

*Impacted by:* C25 "ReportNumberRule"

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

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

### 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 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1450
Or}	Long <Lng>	[1..1]	Text		1450

#### 4.4.2.2 QueryReference <QryRef>

*Presence:* [0..1]

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

*Datatype:* ["RestrictedFINXMax16Text"](#) on page 1983

#### 4.4.2.3 StatementIdentification <Stmtd>

*Presence:* [0..1]

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

*Datatype:* ["RestrictedFINXMax16Text"](#) on page 1983

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 4.4.2.5 Frequency <Frqcy>

*Presence:* [1..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "[Frequency26Choice](#)" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1408
Or}	Proprietary <Prtry>	[1..1]	±		1408

#### 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 "[UpdateType16Choice](#)" 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]	±		1405

#### 4.4.2.7 StatementBasis <StmtBsis>

*Presence:* [1..1]

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

**StatementBasis <StmtBsis>** contains one of the following elements (see "[StatementBasis9Choice](#)" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1601
Or}	Proprietary <Prtry>	[1..1]	±		1601

#### 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 1976):

- *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 1976):

- *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 1976):

- *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 1976):

- *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 1976):

- *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 ["PartyIdentification156"](#) on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

### 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 "[PartyIdentification157](#)" on page 1520 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520

#### 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 "[SecuritiesAccount33](#)" on page 1179 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1180
	Type <Tp>	[0..1]	±		1180
	Name <Nm>	[0..1]	Text		1180
	Designation <Dsgnt>	[0..1]	Text		1180

#### 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 elements (see "[Intermediary45](#)" on page 1501 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1501
	Role <Role>	[0..1]	±		1501
	Account <Acct>	[0..1]	±		1501

#### 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 **AggregateBalanceInformation38** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	94
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C23	95
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		97
	<b>AdditionalDerivativeAttributes</b> <AddtlDerivAttrbts>	[0..1]	±		98
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		98
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C26	98
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		99
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C33	99
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		100
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		100
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		101
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		101
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		101
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		102
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C8, C29	102
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C16, C30	103
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]	±	C19, C6	104
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		105
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C32	105

#### 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 "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

**Constraints**

- DescriptionPresenceRule**

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

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

- DescriptionUsageRule**

Description must be used alone as the last resort.

- ISINGuideline**

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

- ISINPresenceRule**

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

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

- OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
```

/ISIN Must be present  
Or /Description Must be present

#### **4.4.7.2 FinancialInstrumentAttributes <FinInstrmAttrbts>**

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

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

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes97" on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1303
	DayCountBasis <DayCntBsis>	[0..1]	±		1303
	RegistrationForm <RegnForm>	[0..1]	±		1304
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1304
	PaymentStatus <PmtSts>	[0..1]	±		1304
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1304
	ClassificationType <ClssfctnTp>	[0..1]	±		1305
	OptionStyle <OptnStyle>	[0..1]	±		1305
	OptionType <OptnTp>	[0..1]	±		1305
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1305
	CouponDate <CpnDt>	[0..1]	Date		1306
	ExpiryDate <XpryDt>	[0..1]	Date		1306
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1306
	MaturityDate <MtrtyDt>	[0..1]	Date		1306
	IssueDate <IssDt>	[0..1]	Date		1306
	NextCallableDate <NxtClblDt>	[0..1]	Date		1306
	PutableDate <PutblDt>	[0..1]	Date		1307
	DatedDate <DtdDt>	[0..1]	Date		1307
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1307
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1307
	CurrentFactor <CurFctr>	[0..1]	Rate		1307
	NextFactor <NxtFctr>	[0..1]	Rate		1307
	InterestRate <IntrstRate>	[0..1]	Rate		1307
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1307
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1308
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1308
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1308
	PoolNumber <PoolNb>	[0..1]	±		1308
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1308
	CallableIndicator <ClblInd>	[0..1]	Indicator		1309

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1309
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1309
	ExercisePrice <ExrcPric>	[0..1]	±		1309
	SubscriptionPrice <SbcptPric>	[0..1]	±		1310
	ConversionPrice <ConvsPric>	[0..1]	±		1310
	StrikePrice <StrkPric>	[0..1]	±		1310
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1310
	ContractSize <CtrctSz>	[0..1]	±		1311
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C3, C4, C5, C6, C8	1311
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1312

**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 ["FinancialInstrument22"](#) on page 1314 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1315
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1315
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1315
	ProductGroup <PdctGrp>	[0..1]	Text		1316
	UmbrellaName <UmbrellNm>	[0..1]	Text		1316
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1316
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1316
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1317
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1317
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C12	1317
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C12	1317

#### 4.4.7.4 AdditionalDerivativeAttributes <AddtlDerivAttrbts>

*Presence:* [0..1]

*Definition:* Details of the swap contract.

**AdditionalDerivativeAttributes <AddtlDerivAttrbts>** contains the following elements (see ["DerivativeBasicAttributes2"](#) on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C2, C13	1318
	InterestIncludedInPrice <IntrstInclInPric>	[0..1]	Indicator		1318

#### 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 ["Balance10"](#) on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1270
	Quantity <Qty>	[1..1]	±		1270

#### 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 "SafeKeepingPlace4" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### 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 1848

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 "PriceInformation22" on page 1535 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1535
	Value <Val>	[1..1]			1535
{Or	Rate <Rate>	[1..1]	Rate		1536
Or	Amount <Amt>	[1..1]	Amount	C2	1536
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1536
	ValueType <ValTp>	[1..1]	±		1536
	SourceOfPrice <SrcOfPric>	[0..1]			1537
	Identification <Id>	[0..1]	±		1537
	Type <Tp>	[1..1]			1537
{Or	Code <Cd>	[1..1]	CodeSet		1537
Or}	Proprietary <Prtry>	[1..1]	±		1538
	QuotationDate <QtnDt>	[0..1]	±		1538

#### 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 "ForeignExchangeTerms35" on page 1321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1321
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1322
	ExchangeRate <XchgRate>	[1..1]	Rate		1322
	QuotationDate <QtnDt>	[0..1]	DateTime		1322
	QuotingInstitution <QtgInstn>	[0..1]	±		1322

#### 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 1977**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 "BalanceAmounts5" on page 1279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1280
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1280
	BookValue <BookVal>	[0..1]	±		1280
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1280
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1281

**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 "BalanceAmounts5" on page 1279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1280
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1280
	BookValue <BookVal>	[0..1]	±		1280
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1280
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1281

**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 "BalanceAmounts5" on page 1279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1280
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1280
	BookValue <BookVal>	[0..1]	±		1280
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1280
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1281

#### 4.4.7.14 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

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

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "QuantityBreakdown55" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1546
	LotQuantity <LotQty>	[0..1]	±		1547
	LotDateTime <LotDtTm>	[0..1]	±		1547
	LotPrice <LotPric>	[0..1]	±		1547
	TypeOfPrice <TpOfPric>	[0..1]	±		1547
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1548
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1548
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1548

#### 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 "[SubBalanceInformation16](#)" on page 1272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1273
	Quantity <Qty>	[1..1]			1273
{Or	Quantity <Qty>	[1..1]	±		1273
Or	Proprietary <Prtry>	[1..1]	±		1274
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1274
	Quantity <Qty>	[1..1]	±		1274
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1274
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1275
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C16, C30	1275

#### 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 "AdditionalBalanceInformation16" on page 1275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1276
	Quantity <Qty>	[1..1]			1276
{Or	Quantity <Qty>	[1..1]	±		1277
Or	Proprietary <Prtry>	[1..1]	±		1277
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1277
	Quantity <Qty>	[1..1]	±		1278
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1278
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1278

#### 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 elements (see "AggregateBalancePerSafekeepingPlace35" on page 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C26	1245
	PlaceOfListing <PlcOfListg>	[0..1]	±		1245
	Pledgee <Pldgee>	[0..1]	±	C24	1245
	AggregateBalance <AggtBal>	[1..1]	±		1246
	PriceDetails <PricDtls>	[1..*]	±	C33	1246
	ForeignExchangeDetails <FXDtls>	[0..*]	±		1247
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		1247
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		1248
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1248
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1248
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1249
	ExposureType <XpsrTp>	[0..1]	±		1249
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C8, C29	1249
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C16, C30	1250
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		1251

#### 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.

#### 4.4.7.18 HoldingAdditionalDetails <HldgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "RestrictedFINXMax350Text" on page 1985

#### 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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 **SubAccountIdentification57** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		108
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		108
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		108
	<b>BalanceForSubAccount</b> <BalForSubAcct>	[0..*]		C9, C17, C18	109
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	110
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C23	111
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		113
	<b>AdditionalDerivativeAttributes</b> <AddtlDerivAttrbts>	[0..1]	±		114
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		114
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C26	114
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		115
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C33	115
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		116
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		116
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		117
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		117
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		117
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		118
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C8, C29	118
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C16, C30	119
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]	±	C19, C6	120
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		121
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C32	121

#### 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 "[PartyIdentification156](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

#### 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 "[SecuritiesAccount34](#)" on page 1179 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1179
	Type <Tp>	[0..1]	±		1179
	Name <Nm>	[0..1]	Text		1179

#### 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 1976):

- *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 **AggregateBalanceInformation38** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	110
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C23	111
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		113
	<b>AdditionalDerivativeAttributes</b> <AddtlDerivAttrbts>	[0..1]	±		114
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		114
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C26	114
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		115
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C33	115
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		116
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		116
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		117
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		117
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		117
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		118
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C8, C29	118
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C16, C30	119
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]	±	C19, C6	120
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		121
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C32	121

**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 "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

**Constraints**

- **DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or /OtherIdentification[\*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

#### 4.4.8.4.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

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

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes97" on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1303
	DayCountBasis <DayCntBsis>	[0..1]	±		1303
	RegistrationForm <RegnForm>	[0..1]	±		1304
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1304
	PaymentStatus <PmtSts>	[0..1]	±		1304
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1304
	ClassificationType <ClssfctnTp>	[0..1]	±		1305
	OptionStyle <OptnStyle>	[0..1]	±		1305
	OptionType <OptnTp>	[0..1]	±		1305
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1305
	CouponDate <CpnDt>	[0..1]	Date		1306
	ExpiryDate <XpryDt>	[0..1]	Date		1306
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1306
	MaturityDate <MtrtyDt>	[0..1]	Date		1306
	IssueDate <IssDt>	[0..1]	Date		1306
	NextCallableDate <NxtClblDt>	[0..1]	Date		1306
	PutableDate <PutblDt>	[0..1]	Date		1307
	DatedDate <DtdDt>	[0..1]	Date		1307
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1307
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1307
	CurrentFactor <CurFctr>	[0..1]	Rate		1307
	NextFactor <NxtFctr>	[0..1]	Rate		1307
	InterestRate <IntrstRate>	[0..1]	Rate		1307
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1307
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1308
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1308
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1308
	PoolNumber <PoolNb>	[0..1]	±		1308
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1308
	CallableIndicator <ClblInd>	[0..1]	Indicator		1309

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1309
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1309
	ExercisePrice <ExrcPric>	[0..1]	±		1309
	SubscriptionPrice <SbcptPric>	[0..1]	±		1310
	ConversionPrice <ConvsPric>	[0..1]	±		1310
	StrikePrice <StrkPric>	[0..1]	±		1310
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1310
	ContractSize <CtrctSz>	[0..1]	±		1311
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C3, C4, C5, C6, C8	1311
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1312

**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 "FinancialInstrument22" on page 1314 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1315
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1315
	DistributionPolicy <Dstrbtply>	[0..1]	CodeSet		1315
	ProductGroup <PdctGrp>	[0..1]	Text		1316
	UmbrellaName <UmbrellNm>	[0..1]	Text		1316
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1316
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1316
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1317
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1317
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C12	1317
	RegisteredDistributionCountry <RegdDstrbtpCtry>	[0..*]	CodeSet	C12	1317

#### 4.4.8.4.4 AdditionalDerivativeAttributes <AddtlDerivAttrbts>

*Presence:* [0..1]

*Definition:* Details of the swap contract.

**AdditionalDerivativeAttributes <AddtlDerivAttrbts>** contains the following elements (see "DerivativeBasicAttributes2" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C2, C13	1318
	InterestIncludedInPrice <IntrstInclInPric>	[0..1]	Indicator		1318

#### 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 "Balance10" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1270
	Quantity <Qty>	[1..1]	±		1270

#### 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 "SafeKeepingPlace4" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### 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 1848

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 "[PriceInformation22](#)" on page 1535 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1535
	Value <Val>	[1..1]			1535
{Or	Rate <Rate>	[1..1]	Rate		1536
Or	Amount <Amt>	[1..1]	Amount	C2	1536
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1536
	ValueType <ValTp>	[1..1]	±		1536
	SourceOfPrice <SrcOfPric>	[0..1]			1537
	Identification <Id>	[0..1]	±		1537
	Type <Tp>	[1..1]			1537
{Or	Code <Cd>	[1..1]	CodeSet		1537
Or}	Proprietary <Prtry>	[1..1]	±		1538
	QuotationDate <QtnDt>	[0..1]	±		1538

#### 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 "[ForeignExchangeTerms35](#)" on page 1321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1321
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1322
	ExchangeRate <XchgRate>	[1..1]	Rate		1322
	QuotationDate <QtnDt>	[0..1]	DateTime		1322
	QuotingInstitution <QtgInstn>	[0..1]	±		1322

#### 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 1977**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 "BalanceAmounts5" on page 1279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1280
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1280
	BookValue <BookVal>	[0..1]	±		1280
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1280
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1281

**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 "BalanceAmounts5" on page 1279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1280
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1280
	BookValue <BookVal>	[0..1]	±		1280
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1280
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1281

**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 "BalanceAmounts5" on page 1279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1280
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1280
	BookValue <BookVal>	[0..1]	±		1280
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1280
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1281

#### 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 "QuantityBreakdown55" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1546
	LotQuantity <LotQty>	[0..1]	±		1547
	LotDateTime <LotDtTm>	[0..1]	±		1547
	LotPrice <LotPric>	[0..1]	±		1547
	TypeOfPrice <TpOfPric>	[0..1]	±		1547
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1548
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1548
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1548

#### 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 <BalBrkdw>** contains the following elements (see "[SubBalanceInformation16](#)" on page 1272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1273
	Quantity <Qty>	[1..1]			1273
{Or	Quantity <Qty>	[1..1]	±		1273
Or	Proprietary <Prtry>	[1..1]	±		1274
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1274
	Quantity <Qty>	[1..1]	±		1274
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1274
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1275
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls>	[0..*]	±	C16, C30	1275

#### 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 <AddtlBalBrkdw>

*Presence:* [0..\*]

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

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

**AdditionalBalanceBreakdown <AddtlBalBrkdwn>** contains the following elements (see "AdditionalBalanceInformation16" on page 1275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1276
	Quantity <Qty>	[1..1]			1276
{Or	Quantity <Qty>	[1..1]	±		1277
Or	Proprietary <Prtry>	[1..1]	±		1277
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1277
	Quantity <Qty>	[1..1]	±		1278
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1278
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1278

#### 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 elements (see "AggregateBalancePerSafekeepingPlace35" on page 1244 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C26	1245
	PlaceOfListing <PlcOfListg>	[0..1]	±		1245
	Pledgee <Pldgee>	[0..1]	±	C24	1245
	AggregateBalance <AggtBal>	[1..1]	±		1246
	PriceDetails <PricDtls>	[1..*]	±	C33	1246
	ForeignExchangeDetails <FXDtls>	[0..*]	±		1247
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		1247
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		1248
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1248
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1248
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1249
	ExposureType <XpsrTp>	[0..1]	±		1249
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C29	1249
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C16, C30	1250
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		1251

#### 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.

#### 4.4.8.4.18 HoldingAdditionalDetails <HldgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "RestrictedFINXMax350Text" on page 1985

#### 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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 **TotalValueInPageAndStatement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalHoldingsValueOfPage</b> <TtlHldgsValOfPg>	[0..1]	±		122
	<b>TotalHoldingsValueOfStatement</b> <TtlHldgsValOfStmt>	[1..1]	±		122
	<b>TotalBookValueOfStatement</b> <TtlBookValOfStmt>	[0..1]	±		123

#### 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 "AmountAndDirection14" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

#### 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 "AmountAndDirection14" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

#### 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 "AmountAndDirection14" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

### 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 **TotalValueInPageAndStatement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalHoldingsValueOfPage &lt;TtlHldgsValOfPg&gt;</b>	[0..1]	±		123
	<b>TotalHoldingsValueOfStatement &lt;TtlHldgsValOfStmt&gt;</b>	[1..1]	±		124
	<b>TotalBookValueOfStatement &lt;TtlBookValOfStmt&gt;</b>	[0..1]	±		124

#### 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 "AmountAndDirection14" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

**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 "AmountAndDirection14" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

**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 "AmountAndDirection14" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182



# 5      **semt.013.002.05**

## **IntraPositionMovementInstruction002V05**

### 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 IntraPositionMovementInstruction002V05 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]			
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		131
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	±		131
	<b>NumberCounts</b> <NbCounts>	[0..1]	±	C8	131
	<b>Linkages</b> <Lnks>	[0..*]			132
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C23	132
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C21	133
	<b>Reference</b> <Ref>	[1..1]	±		133
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		134
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		134
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		134
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		135
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C10, C12, C14, C16, C18	135
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]		C2, C20	136
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		139
	<b>DayCountBasis</b> <DayCntBsis>	[0..1]	±		139
	<b>RegistrationForm</b> <RegnForm>	[0..1]	±		140
	<b>PaymentFrequency</b> <PmtFrqcy>	[0..1]	±		140
	<b>PaymentStatus</b> <PmtSts>	[0..1]	±		140
	<b>VariableRateChangeFrequency</b> <VarblRateChngFrqcy>	[0..1]	±		140
	<b>ClassificationType</b> <ClssfctnTp>	[0..1]	±		141
	<b>OptionStyle</b> <OptnStyle>	[0..1]	±		141
	<b>OptionType</b> <OptnTp>	[0..1]	±		141
	<b>DenominationCurrency</b> <DnmtnCcy>	[0..1]	CodeSet	C1	142
	<b>CouponDate</b> <CpnDt>	[0..1]	Date		142
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		142
	<b>FloatingRateFixingDate</b> <FltgRateFxdt>	[0..1]	Date		142
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		142

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>IssueDate</b> <IssDt>	[0..1]	Date		142
	<b>NextCallableDate</b> <NxtCllbDt>	[0..1]	Date		142
	<b>PutableDate</b> <PutblDt>	[0..1]	Date		143
	<b>DatedDate</b> <DtdDt>	[0..1]	Date		143
	<b>FirstPaymentDate</b> <FrstPmtDt>	[0..1]	Date		143
	<b>PreviousFactor</b> <PrvsFctr>	[0..1]	Rate		143
	<b>CurrentFactor</b> <CurFctr>	[0..1]	Rate		143
	<b>NextFactor</b> <NxtFctr>	[0..1]	Rate		143
	<b>InterestRate</b> <IntrstRate>	[0..1]	Rate		143
	<b>YieldToMaturityRate</b> <YldToMtrtyRate>	[0..1]	Rate		144
	<b>NextInterestRate</b> <NxtIntrstRate>	[0..1]	Rate		144
	<b>IndexRateBasis</b> <IndxRateBsis>	[0..1]	Rate		144
	<b>CouponAttachedNumber</b> <CpnAttchdNb>	[0..1]	±		144
	<b>PoolNumber</b> <PoolNb>	[0..1]	±		144
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		144
	<b>VariableRateIndicator</b> <VarblRateInd>	[0..1]	Indicator		145
	<b>CallableIndicator</b> <CllblInd>	[0..1]	Indicator		145
	<b>PutableIndicator</b> <PutblInd>	[0..1]	Indicator		145
	<b>MarketOrIndicativePrice</b> <MktOrIndctvPric>	[0..1]	±		145
	<b>ExercisePrice</b> <ExrcPric>	[0..1]	±		146
	<b>SubscriptionPrice</b> <SbcptPric>	[0..1]	±		146
	<b>ConversionPrice</b> <ConvsPric>	[0..1]	±		146
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		146
	<b>MinimumNominalQuantity</b> <MinNmnlQty>	[0..1]	±		147
	<b>ContractSize</b> <CtrctSz>	[0..1]	±		147
	<b>UnderlyingFinancialInstrumentIdentification</b> <UndrlygFinInstrmId>	[0..*]	±	C11, C13, C15, C17, C19	147
	<b>FinancialInstrumentAttributeAdditionalDetails</b> <FinInstrmAttrAddtlDtls>	[0..1]	Text		148
	<b>IntraPositionDetails</b> <IntraPosDtls>	[1..1]		C3, C5	149
	<b>Priority</b> <Prty>	[0..1]	±		149

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		150
	<b>SecuritiesSubBalanceIdentification</b> <SciesSubBalId>	[0..1]	±		150
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		150
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		150
	<b>BalanceTo</b> <BalTo>	[1..1]	±		151
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrcgAddtlDtls>	[0..1]	Text		151
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C22	151

## 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](http://www.smpg.info).

**C7 Country**

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

**C8 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

**C9 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

**C10 DescriptionPresenceRule**

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

**C11 DescriptionPresenceRule**

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

**C12 DescriptionUsageRule**

Description must be used alone as the last resort.

**C13 DescriptionUsageRule**

Description must be used alone as the last resort.

**C14 ISINGuideline**

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

**C15 ISINGuideline**

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

**C16 ISINPresenceRule**

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

**C17 ISINPresenceRule**

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

**C18 OtherIdentificationPresenceRule**

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

**C19 OtherIdentificationPresenceRule**

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

**C20 PlaceOfListingRule**

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

**C21 ShortLongNumberRule**

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

**C22 SupplementaryDataRule**

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

**C23 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## 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:* "RestrictedFINXMax16Text" on page 1983

### 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 elements (see "Identification16" on page 1391 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1391

### 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 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1449
Or}	TotalNumber <TtlNb>	[1..1]		C24, C10	1449
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1450
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1450

#### 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 **Linkages60** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C23	132
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C21	133
	<b>Reference</b> <Ref>	[1..1]	±		133
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		134

### 5.4.4.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* When the transaction is to be executed relative to a linked transaction.

*Impacted by:* C23 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition10Choice" on page 1415 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1415
Or}	Proprietary <Prtry>	[1..1]	±		1415



**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:* C21 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "[DocumentNumber6Choice](#)" on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1293
Or	LongNumber <LngNb>	[1..1]	Text		1293
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1293

**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 "References50Choice" on page 1326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1326
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1327
Or	IntraBalanceMovementIdentification <IntraBalMvmntld>	[1..1]	Text		1327
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1327
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[1..1]	Text		1327
Or	PoolIdentification <Poolld>	[1..1]	Text		1327
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1327

#### 5.4.4.4 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party that generates the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification136Choice" on page 1500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1500
Or}	ProprietaryIdentification <Prtryld>	[1..1]	±		1500

#### 5.4.5 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains one of the following elements (see "PartyIdentification136Choice" on page 1500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1500
Or}	ProprietaryIdentification <Prtryld>	[1..1]	±		1500

#### 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 "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

## 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 "[SafekeepingPlaceFormat39Choice](#)" on page 1554 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	±		1554
Or	Country <Ctry>	[1..1]	CodeSet	C12	1554
Or	TypeAndIdentification <TpAndId>	[1..1]			1554
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1555
	Identification <Id>	[1..1]	IdentifierSet	C2	1555
Or}	Proprietary <Prtry>	[1..1]	±		1555

## 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"](#), [C12 "DescriptionUsageRule"](#), [C14 "ISINGuideline"](#), [C16 "ISINPresenceRule"](#), [C18 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrlId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

#### Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

## 5.4.9 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C2 "AdditionalDetailsRule", C20 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following  
**FinancialInstrumentAttributes95** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		139
	<b>DayCountBasis</b> <DayCntBsis>	[0..1]	±		139
	<b>RegistrationForm</b> <RegnForm>	[0..1]	±		140
	<b>PaymentFrequency</b> <PmtFrqcy>	[0..1]	±		140
	<b>PaymentStatus</b> <PmtSts>	[0..1]	±		140
	<b>VariableRateChangeFrequency</b> <VarblRateChngFrqcy>	[0..1]	±		140
	<b>ClassificationType</b> <ClssfctnTp>	[0..1]	±		141
	<b>OptionStyle</b> <OptnStyle>	[0..1]	±		141
	<b>OptionType</b> <OptnTp>	[0..1]	±		141
	<b>DenominationCurrency</b> <DnmtnCcy>	[0..1]	CodeSet	C1	142
	<b>CouponDate</b> <CpnDt>	[0..1]	Date		142
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		142
	<b>FloatingRateFixingDate</b> <FltgRateFxdDt>	[0..1]	Date		142
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		142
	<b>IssueDate</b> <IsseDt>	[0..1]	Date		142
	<b>NextCallableDate</b> <NxtClblDt>	[0..1]	Date		142
	<b>PutableDate</b> <PutblDt>	[0..1]	Date		143
	<b>DatedDate</b> <DtdDt>	[0..1]	Date		143
	<b>FirstPaymentDate</b> <FrstPmtDt>	[0..1]	Date		143
	<b>PreviousFactor</b> <PrvsFctr>	[0..1]	Rate		143
	<b>CurrentFactor</b> <CurFctr>	[0..1]	Rate		143
	<b>NextFactor</b> <NxtFctr>	[0..1]	Rate		143
	<b>InterestRate</b> <IntrstRate>	[0..1]	Rate		143
	<b>YieldToMaturityRate</b> <YldToMtrtyRate>	[0..1]	Rate		144
	<b>NextInterestRate</b> <NxtIntrstRate>	[0..1]	Rate		144
	<b>IndexRateBasis</b> <IndxRateBsis>	[0..1]	Rate		144
	<b>CouponAttachedNumber</b> <CpnAttchdNb>	[0..1]	±		144
	<b>PoolNumber</b> <PoolNb>	[0..1]	±		144
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		144
	<b>VariableRateIndicator</b> <VarblRateInd>	[0..1]	Indicator		145

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CallableIndicator</b> <CllblInd>	[0..1]	Indicator		145
	<b>PutableIndicator</b> <PutblInd>	[0..1]	Indicator		145
	<b>MarketOrIndicativePrice</b> <MktOrIndctvPric>	[0..1]	±		145
	<b>ExercisePrice</b> <ExrcPric>	[0..1]	±		146
	<b>SubscriptionPrice</b> <SbcptPric>	[0..1]	±		146
	<b>ConversionPrice</b> <ConvsPric>	[0..1]	±		146
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		146
	<b>MinimumNominalQuantity</b> <MinNmnlQty>	[0..1]	±		147
	<b>ContractSize</b> <CtrctSz>	[0..1]	±		147
	<b>UnderlyingFinancialInstrumentIdentification</b> <UndrlygFinInstrmId>	[0..*]	±	C11, C13, C15, C17, C19	147
	<b>FinancialInstrumentAttributeAdditionalDetails</b> <FinInstrmAttrAddtlDtls>	[0..1]	Text		148

**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.

**5.4.9.1 PlaceOfListing <PlcOfListg>**

*Presence:* [0..1]

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

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see "MarketIdentification4Choice" on page 1341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1341
Or}	Description <Desc>	[1..1]	Text		1341

**5.4.9.2 DayCountBasis <DayCntBsis>**

*Presence:* [0..1]

*Definition:* Specifies the computation method of (accrued) interest of the security.

**DayCountBasis <DayCntBsis>** contains one of the following elements (see ["InterestComputationMethodFormat5Choice"](#) on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1445

#### 5.4.9.3 RegistrationForm <RegnForm>

*Presence:* [0..1]

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

**RegistrationForm <RegnForm>** contains one of the following elements (see ["FormOfSecurity7Choice"](#) on page 1392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1392
Or}	Proprietary <Prtry>	[1..1]	±		1393

#### 5.4.9.4 PaymentFrequency <PmtFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of an interest payment.

**PaymentFrequency <PmtFrqcy>** contains one of the following elements (see ["Frequency27Choice"](#) on page 1407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1407
Or}	Proprietary <Prtry>	[1..1]	±		1407

#### 5.4.9.5 PaymentStatus <PmtSts>

*Presence:* [0..1]

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

**PaymentStatus <PmtSts>** contains one of the following elements (see ["SecuritiesPaymentStatus6Choice"](#) on page 1630 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1631

#### 5.4.9.6 VariableRateChangeFrequency <VarblRateChngFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of change to the variable rate of an interest bearing instrument.



**VariableRateChangeFrequency <VarblRateChngFrqcy>** contains one of the following elements (see "Frequency27Choice" on page 1407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1407
Or}	Proprietary <Prtry>	[1..1]	±		1407

#### 5.4.9.7 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

**ClassificationType <ClssfctnTp>** contains one of the following elements (see "ClassificationType33Choice" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1441
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1441

#### 5.4.9.8 OptionStyle <OptnStyle>

*Presence:* [0..1]

*Definition:* Specifies how an option can be exercised (American, European, Bermudan).

**OptionStyle <OptnStyle>** contains one of the following elements (see "OptionStyle9Choice" on page 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

#### 5.4.9.9 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

**OptionType <OptnTp>** contains one of the following elements (see "OptionType7Choice" on page 1392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1392
Or}	Proprietary <Prtry>	[1..1]	±		1392

#### 5.4.9.10 DenominationCurrency <DnmtnCcy>

*Presence:* [0..1]

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

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 1835

##### Constraints

- **ActiveOrHistoricCurrency**

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

#### 5.4.9.11 CouponDate <CpnDt>

*Presence:* [0..1]

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

*Datatype:* "ISODate" on page 1973

#### 5.4.9.12 ExpiryDate <XpryDt>

*Presence:* [0..1]

*Definition:* Date on which a privilege expires.

*Datatype:* "ISODate" on page 1973

#### 5.4.9.13 FloatingRateFixingDate <FltgRateFvgDt>

*Presence:* [0..1]

*Definition:* Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

*Datatype:* "ISODate" on page 1973

#### 5.4.9.14 MaturityDate <MtrtyDt>

*Presence:* [0..1]

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

*Datatype:* "ISODate" on page 1973

#### 5.4.9.15 IssueDate <IsseDt>

*Presence:* [0..1]

*Definition:* Date at which the security was made available.

*Datatype:* "ISODate" on page 1973

#### 5.4.9.16 NextCallableDate <NxtClblDt>

*Presence:* [0..1]

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

*Datatype:* "ISODate" on page 1973

#### **5.4.9.17 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 1973

#### **5.4.9.18 DatedDate <DtdDt>**

*Presence:* [0..1]

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

*Datatype:* "ISODate" on page 1973

#### **5.4.9.19 FirstPaymentDate <FrstPmtDt>**

*Presence:* [0..1]

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

*Datatype:* "ISODate" on page 1973

#### **5.4.9.20 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 1977

#### **5.4.9.21 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 1977

#### **5.4.9.22 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 1977

#### **5.4.9.23 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 1978

**5.4.9.24 YieldToMaturityRate <YldToMtrtyRate>***Presence:* [0..1]*Definition:* Rate of return anticipated on a bond when held until maturity date.*Datatype:* "PercentageRate" on page 1978**5.4.9.25 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 1978**5.4.9.26 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 1978**5.4.9.27 CouponAttachedNumber <CpnAttchdNb>***Presence:* [0..1]*Definition:* Number of the coupon attached to the physical security.**CouponAttachedNumber <CpnAttchdNb>** contains one of the following elements (see "Number23Choice" on page 1391 for details)

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

**5.4.9.28 PoolNumber <PoolNb>***Presence:* [0..1]*Definition:* Number identifying a group of underlying assets assigned by the issuer of a factored security.**PoolNumber <PoolNb>** contains the following elements (see "GenericIdentification39" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1450
	Issuer <Issr>	[0..1]	Text		1450

**5.4.9.29 QuantityBreakdown <QtyBrkdwn>***Presence:* [0..\*]

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

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "QuantityBreakdown33" on page 1542 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1542
	LotQuantity <LotQty>	[0..1]	±		1542

#### 5.4.9.30 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 1976):

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

#### 5.4.9.31 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 1976):

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

#### 5.4.9.32 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 1976):

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

#### 5.4.9.33 MarketOrIndicativePrice <MktOrIndctvPric>

*Presence:* [0..1]

*Definition:* Value of the price, for example, as a currency and value per unit or as a percentage.

**MarketOrIndicativePrice <MktOrIndctvPric>** contains one of the following elements (see "PriceType5Choice" on page 1538 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1538
Or}	Indicative <Indctv>	[1..1]	±		1539

#### 5.4.9.34 ExercisePrice <ExrcPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.

**ExercisePrice <ExrcPric>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

#### 5.4.9.35 SubscriptionPrice <SbcptPric>

*Presence:* [0..1]

*Definition:* Pre-determined price at which the holder of a right is entitled to buy the underlying instrument.

**SubscriptionPrice <SbcptPric>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

#### 5.4.9.36 ConversionPrice <ConvsPric>

*Presence:* [0..1]

*Definition:* Price of one target security in the conversion.

**ConversionPrice <ConvsPric>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

#### 5.4.9.37 StrikePrice <StrkPric>

*Presence:* [0..1]

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

**StrikePrice <StrkPric>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

#### 5.4.9.38 MinimumNominalQuantity <MinNmnlQty>

*Presence:* [0..1]

*Definition:* Minimum nominal quantity of financial instrument.

**MinimumNominalQuantity <MinNmnlQty>** contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

#### 5.4.9.39 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

**ContractSize <CtrctSz>** contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

#### 5.4.9.40 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmld>

*Presence:* [0..\*]

*Definition:* Identification of the underlying security.

*Impacted by:* C11 "DescriptionPresenceRule", C13 "DescriptionUsageRule", C15 "ISINGuideline", C17 "ISINPresenceRule", C19 "OtherIdentificationPresenceRule"

**UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>** contains the following elements (see "SecurityIdentification32" on page 1557 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1558
	OtherIdentification <OthrlId>	[0..*]			1558
	Identification <Id>	[1..1]	Text		1558
	Suffix <Sfx>	[0..1]	Text		1558
	Type <Tp>	[1..1]	±		1558
	Description <Desc>	[0..1]	Text		1558

#### Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

#### 5.4.9.41 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlIDtls>

*Presence:* [0..1]

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



*Datatype:* "RestrictedFINXMax350Text" on page 1985

## 5.4.10 IntraPositionDetails <IntraPosDtls>

*Presence:* [1..1]

*Definition:* Intra-position movement transaction details.

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

**IntraPositionDetails <IntraPosDtls>** contains the following **IntraPositionDetails56** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Priority</b> <Prty>	[0..1]	±		149
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		150
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalld>	[0..1]	±		150
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		150
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		150
	<b>BalanceTo</b> <BalTo>	[1..1]	±		151
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrcgAddtlDtls>	[0..1]	Text		151

### 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 "PriorityNumeric5Choice" on page 1400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1400
Or}	Proprietary <Prtry>	[1..1]	±		1400

**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 "[FinancialInstrumentQuantity15Choice](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

**5.4.10.3 SecuritiesSubBalanceIdentification <SctiesSubBalld>***Presence:* [0..1]*Definition:* Number identifying a securities sub balance type (for example, restriction identification etc...).**SecuritiesSubBalanceIdentification <SctiesSubBalld>** contains the following elements (see "[GenericIdentification39](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1450
	Issuer <Issr>	[0..1]	Text		1450

**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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

**5.4.10.5 BalanceFrom <BalFr>***Presence:* [1..1]*Definition:* Balance from which the securities are moving.

**BalanceFrom <BalFr>** contains the following elements (see ["SecuritiesSubBalanceTypeAndQuantityBreakdown4"](#) on page 1264 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1264
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1264

#### 5.4.10.6 BalanceTo <BalTo>

*Presence:* [1..1]

*Definition:* Balance to which the securities are moving.

**BalanceTo <BalTo>** contains the following elements (see ["SecuritiesSubBalanceTypeAndQuantityBreakdown4"](#) on page 1264 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1264
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1264

#### 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:* ["RestrictedFINXMax350Text"](#) on page 1985

### 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:* [C22 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see ["SupplementaryData1"](#) on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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.014.002.06**

## **IntraPositionMovementStatusAdvice002V06**

### 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 IntraPositionMovementStatusAdvice002V06 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of a transaction as per the account owner (or the instructing party managing the account).

B. ProcessingStatus

Provides details on the processing status of the transaction.

C. SettlementStatus

Provides the status of settlement of a transaction.

D. TransactionDetails

Identifies the details of the transaction.

E. SupplementaryData

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

## 6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntStsAdv>	[1..1]			
	<b>TransactionIdentification</b> <TxId>	[1..1]		C7	154
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		155
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		155
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		155
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		155
	<b>ProcessingStatus</b> <PrctrSts>	[0..1]			155
{Or	<b>Rejected</b> <Rjctd>	[1..1]	±		156
Or	<b>Repair</b> <Rpr>	[1..1]	±		156
Or	<b>Cancelled</b> <Canc>	[1..1]	±		157
Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		157
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		158
	<b>SettlementStatus</b> <SttlmSts>	[0..1]	±	C9	158
	<b>TransactionDetails</b> <TxDtls>	[0..1]			159
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		160
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		160
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		160
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C3, C4, C5, C6, C8	160
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		161
	<b>LotNumber</b> <LotNb>	[0..1]	±		162
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		162
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		162
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		162
	<b>BalanceTo</b> <BalTo>	[0..1]	±		163
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C10	163

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

### C6 ISINPresenceRule

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

### C7 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

### C8 OtherIdentificationPresenceRule

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

### C9 PendingToFailingRule

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

### C10 SupplementaryDataRule

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

## 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 **TransactionIdentifications34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		155
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		155
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		155
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		155

#### 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:* "RestrictedFINXMax16Text" on page 1983

#### 6.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 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:* "RestrictedFINXMax16Text" on page 1983

#### 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:* "RestrictedFINXMax16Text" on page 1983

### 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 **IntraPositionProcessingStatus8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Rejected</b> <Rjctd>	[1..1]	±		156
Or	<b>Repair</b> <Rpr>	[1..1]	±		156
Or	<b>Cancelled</b> <Canc>	[1..1]	±		157
Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		157
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		158

#### 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 "[RejectionOrRepairStatus33Choice](#)" on page 1691 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1691
Or}	Reason <Rsn>	[1..*]			1691
	Code <Cd>	[0..*]			1692
{Or	Code <Cd>	[1..1]	CodeSet		1692
Or}	Proprietary <Prtry>	[1..1]	±		1693
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1693

#### 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 "[RejectionOrRepairStatus33Choice](#)" on page 1691 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1691
Or}	Reason <Rsn>	[1..*]			1691
	Code <Cd>	[0..*]			1692
{Or	Code <Cd>	[1..1]	CodeSet		1692
Or}	Proprietary <Prtry>	[1..1]	±		1693
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1693

#### 6.4.2.3 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction has been cancelled.

**Cancelled <Canc>** contains one of the following elements (see "[CancellationStatus25Choice](#)" on page 1628 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1628
Or}	Reason <Rsn>	[1..*]			1628
	Code <Cd>	[1..1]			1629
{Or	Code <Cd>	[1..1]	CodeSet		1629
Or}	Proprietary <Prtry>	[1..1]	±		1630
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1630

#### 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 "[AcknowledgedAcceptedStatus25Choice](#)" on page 1816 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1816
Or}	Reason <Rsn>	[1..*]			1817
	Code <Cd>	[1..1]			1817
{Or	Code <Cd>	[1..1]	CodeSet		1817
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818

#### 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 "[ProprietaryStatusAndReason7](#)" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

#### 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 "SettlementStatus20Choice" on page 1766 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1766
Or	Failing <Fng>	[1..1]			1766
{Or	NoSpecifiedReason <NoSpfdRsn>	[1..1]	CodeSet		1767
Or}	Reason <Rsn>	[1..*]			1767
	Code <Cd>	[1..1]			1767
{Or	Code <Cd>	[1..1]	CodeSet		1768
Or}	Proprietary <Prtry>	[1..1]	±		1771
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1771
Or}	Proprietary <Prtry>	[1..1]	±		1771

#### 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 **IntraPositionDetails50** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		160
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		160
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		160
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C3, C4, C5, C6, C8	160
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		161
	<b>LotNumber</b> <LotNb>	[0..1]	±		162
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		162
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		162
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		162
	<b>BalanceTo</b> <BalTo>	[0..1]	±		163

**6.4.4.1 PoolIdentification <PoolId>***Presence:* [0..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "RestrictedFINXMax16Text" on page 1983**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 "PartyIdentification136Choice" on page 1500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1500
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1500

**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 "SecuritiesAccount30" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

**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 "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrlId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

#### Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

#### 6.4.4.5 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 1319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1320

#### 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 "GenericIdentification39" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1450
	Issuer <Issr>	[0..1]	Text		1450

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 6.4.4.8 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is acknowledged.

*Datatype:* "ISODateTime" on page 1974

#### 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 "[SecuritiesBalanceType11Choice](#)" on page 1265 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1265
Or}	Proprietary <Prtry>	[1..1]	±		1266

#### 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 "[SecuritiesBalanceType11Choice](#)" on page 1265 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1265
Or}	Proprietary <Prtry>	[1..1]	±		1266

### 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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.015.002.08**

## **IntraPositionMovementConfirmation002V08**

### 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 IntraPositionMovementConfirmation002V08 MessageDefinition is composed of 8 MessageBuildingBlocks:

A. **AdditionalParameters**

Additional parameters for the transaction.

B. **AccountOwner**

Party that legally owns the account.

C. **SafekeepingAccount**

Account to or from which a securities entry is made.

D. **SafekeepingPlace**

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

E. **FinancialInstrumentIdentification**



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

F. FinancialInstrumentAttributes

Elements characterising a financial instrument.

G. IntraPositionDetails

Intra-position movement transaction details.

H. SupplementaryData

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

## 7.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntConf>	[1..1]			
	<b>AdditionalParameters</b> <AddtlParams>	[0..1]			170
	<b>PartialSettlement</b> <PrtlSttlm>	[0..1]	CodeSet		171
	<b>PreviousPartialConfirmationIdentification</b> <PrvsPrtlConflId>	[0..1]	Text		171
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		171
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		171
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		171
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		171
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		171
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		172
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		172
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		172
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		172
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C10, C12, C15, C17, C19	173
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]		C3, C21	174
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		176
	<b>DayCountBasis</b> <DayCntBsis>	[0..1]	±		176
	<b>RegistrationForm</b> <RegnForm>	[0..1]	±		177
	<b>PaymentFrequency</b> <PmtFrqcy>	[0..1]	±		177
	<b>PaymentStatus</b> <PmtSts>	[0..1]	±		177
	<b>VariableRateChangeFrequency</b> <VarblRateChngFrqcy>	[0..1]	±		177
	<b>ClassificationType</b> <ClssfctnTp>	[0..1]	±		178
	<b>OptionStyle</b> <OptnStyle>	[0..1]	±		178
	<b>OptionType</b> <OptnTp>	[0..1]	±		178
	<b>DenominationCurrency</b> <DnmtnCcy>	[0..1]	CodeSet	C2	179
	<b>CouponDate</b> <CpnDt>	[0..1]	Date		179
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		179

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

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>IntraPositionDetails</b> <IntraPosDtls>	[1..1]		C4, C6	186
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		186
	<b>SecuritiesSubBalanceIdentification</b> <ScitiesSubBalld>	[0..1]	±		187
	<b>CollateralMonitorAmount</b> <CollMntrAmt>	[0..1]	±		187
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		187
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		188
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		188
	<b>AvailableDate</b> <AvlblDt>	[0..1]	±		188
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C14	189
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		189
	<b>BalanceTo</b> <BalTo>	[1..1]	±		189
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrcgAddtlDtls>	[0..1]	Text		190
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C22	190

## 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 DescriptionPresenceRule**

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

**C12 DescriptionUsageRule**

Description must be used alone as the last resort.

**C13 DescriptionUsageRule**

Description must be used alone as the last resort.

**C14 EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**C15 ISINGuideline**

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

**C16 ISINGuideline**

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

**C17 ISINPresenceRule**

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

**C18 ISINPresenceRule**

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

**C19 OtherIdentificationPresenceRule**

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

**C20 OtherIdentificationPresenceRule**

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

**C21 PlaceOfListingRule**

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

**C22 SupplementaryDataRule**

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

## 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 **AdditionalParameters25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartialSettlement</b> <PrtlSttlm>	[0..1]	CodeSet		171
	<b>PreviousPartialConfirmationIdentification</b> <PrvsPrtlConflId>	[0..1]	Text		171
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		171
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		171
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		171
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		171
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		171
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		172

**7.4.1.1 PartialSettlement <PrtlSttlm>**

*Presence:* [0..1]

*Definition:* Specifies partial settlement information.

*Datatype:* "PartialSettlement2Code" on page 1877

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:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax16Text" on page 1983

**7.4.1.4 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**7.4.1.5 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**7.4.1.6 CorporateActionEventIdentification <CorpActnEvtId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**7.4.1.7 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 7.4.1.8 ProcessorTransactionIdentification <PcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 7.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains one of the following elements (see "PartyIdentification136Choice" on page 1500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1500
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1500

### 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 "SecuritiesAccount30" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

### 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 "SafekeepingPlaceFormat39Choice" on page 1554 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	±		1554
Or	Country <Ctry>	[1..1]	CodeSet	C12	1554
Or	TypeAndIdentification <TpAndId>	[1..1]			1554
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1555
	Identification <Id>	[1..1]	IdentifierSet	C2	1555
Or}	Proprietary <Prtry>	[1..1]	±		1555

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

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

### Constraints

- **DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or /OtherIdentification[\*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

## 7.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C3 "AdditionalDetailsRule", C21 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following  
**FinancialInstrumentAttributes95** elements

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

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

**Constraints**

- **AdditionalDetailsRule**

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

- **PlaceOfListingRule**

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

**7.4.6.1 PlaceOfListing <PlcOfListg>**

*Presence:* [0..1]

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

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see "MarketIdentification4Choice" on page 1341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1341
Or}	Description <Desc>	[1..1]	Text		1341

**7.4.6.2 DayCountBasis <DayCntBsis>**

*Presence:* [0..1]

*Definition:* Specifies the computation method of (accrued) interest of the security.

**DayCountBasis <DayCntBsis>** contains one of the following elements (see ["InterestComputationMethodFormat5Choice"](#) on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1445

#### 7.4.6.3 RegistrationForm <RegnForm>

*Presence:* [0..1]

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

**RegistrationForm <RegnForm>** contains one of the following elements (see ["FormOfSecurity7Choice"](#) on page 1392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1392
Or}	Proprietary <Prtry>	[1..1]	±		1393

#### 7.4.6.4 PaymentFrequency <PmtFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of an interest payment.

**PaymentFrequency <PmtFrqcy>** contains one of the following elements (see ["Frequency27Choice"](#) on page 1407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1407
Or}	Proprietary <Prtry>	[1..1]	±		1407

#### 7.4.6.5 PaymentStatus <PmtSts>

*Presence:* [0..1]

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

**PaymentStatus <PmtSts>** contains one of the following elements (see ["SecuritiesPaymentStatus6Choice"](#) on page 1630 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1631

#### 7.4.6.6 VariableRateChangeFrequency <VarblRateChngFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of change to the variable rate of an interest bearing instrument.

**VariableRateChangeFrequency <VarblRateChngFrqcy>** contains one of the following elements (see "Frequency27Choice" on page 1407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1407
Or}	Proprietary <Prtry>	[1..1]	±		1407

#### 7.4.6.7 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

**ClassificationType <ClssfctnTp>** contains one of the following elements (see "ClassificationType33Choice" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1441
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1441

#### 7.4.6.8 OptionStyle <OptnStyle>

*Presence:* [0..1]

*Definition:* Specifies how an option can be exercised (American, European, Bermudan).

**OptionStyle <OptnStyle>** contains one of the following elements (see "OptionStyle9Choice" on page 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

#### 7.4.6.9 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

**OptionType <OptnTp>** contains one of the following elements (see "OptionType7Choice" on page 1392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1392
Or}	Proprietary <Prtry>	[1..1]	±		1392

#### 7.4.6.10 DenominationCurrency <DnmtnCcy>

*Presence:* [0..1]

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

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 1835

##### Constraints

- **ActiveOrHistoricCurrency**

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

#### 7.4.6.11 CouponDate <CpnDt>

*Presence:* [0..1]

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

*Datatype:* "ISODate" on page 1973

#### 7.4.6.12 ExpiryDate <XpryDt>

*Presence:* [0..1]

*Definition:* Date on which a privilege expires.

*Datatype:* "ISODate" on page 1973

#### 7.4.6.13 FloatingRateFixingDate <FltgRateFvgDt>

*Presence:* [0..1]

*Definition:* Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

*Datatype:* "ISODate" on page 1973

#### 7.4.6.14 MaturityDate <MtrtyDt>

*Presence:* [0..1]

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

*Datatype:* "ISODate" on page 1973

#### 7.4.6.15 IssueDate <IsseDt>

*Presence:* [0..1]

*Definition:* Date at which the security was made available.

*Datatype:* "ISODate" on page 1973

#### 7.4.6.16 NextCallableDate <NxtClblDt>

*Presence:* [0..1]

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

*Datatype:* "ISODate" on page 1973

#### **7.4.6.17 PutableDate <PutbIDt>**

*Presence:* [0..1]

*Definition:* Date at which the holder has the right to ask for redemption of the security prior to final maturity.

*Datatype:* "ISODate" on page 1973

#### **7.4.6.18 DatedDate <DtdDt>**

*Presence:* [0..1]

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

*Datatype:* "ISODate" on page 1973

#### **7.4.6.19 FirstPaymentDate <FrstPmtDt>**

*Presence:* [0..1]

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

*Datatype:* "ISODate" on page 1973

#### **7.4.6.20 PreviousFactor <PrvsFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 1977

#### **7.4.6.21 CurrentFactor <CurFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 1977

#### **7.4.6.22 NextFactor <NxtFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 1977

#### **7.4.6.23 InterestRate <IntrstRate>**

*Presence:* [0..1]

*Definition:* Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

*Datatype:* "PercentageRate" on page 1978



**7.4.6.24 YieldToMaturityRate <YldToMtrtyRate>***Presence:* [0..1]*Definition:* Rate of return anticipated on a bond when held until maturity date.*Datatype:* "PercentageRate" on page 1978**7.4.6.25 NextInterestRate <NxtIntrstRate>***Presence:* [0..1]*Definition:* Interest rate applicable to the next interest payment period in relation to variable rate instruments.*Datatype:* "PercentageRate" on page 1978**7.4.6.26 IndexRateBasis <IndxRateBsis>***Presence:* [0..1]*Definition:* Specifies the reference rate for fixed income instruments where the price of the instrument is indexed to the price of an underlying benchmark.*Datatype:* "PercentageRate" on page 1978**7.4.6.27 CouponAttachedNumber <CpnAttchdNb>***Presence:* [0..1]*Definition:* Number of the coupon attached to the physical security.**CouponAttachedNumber <CpnAttchdNb>** contains one of the following elements (see "Number23Choice" on page 1391 for details)

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

**7.4.6.28 PoolNumber <PoolNb>***Presence:* [0..1]*Definition:* Number identifying a group of underlying assets assigned by the issuer of a factored security.**PoolNumber <PoolNb>** contains the following elements (see "GenericIdentification39" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1450
	Issuer <Issr>	[0..1]	Text		1450

**7.4.6.29 QuantityBreakdown <QtyBrkdwn>***Presence:* [0..\*]

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

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown33](#)" on page 1542 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1542
	LotQuantity <LotQty>	[0..1]	±		1542

#### 7.4.6.30 VariableRateIndicator <VarblRateInd>

*Presence:* [0..1]

*Definition:* Indicates whether the interest rate of an interest bearing instrument is reset periodically.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1976):

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

#### 7.4.6.31 CallableIndicator <ClblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1976):

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

#### 7.4.6.32 PutableIndicator <PutblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1976):

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

#### 7.4.6.33 MarketOrIndicativePrice <MktOrIndctvPric>

*Presence:* [0..1]

*Definition:* Value of the price, for example, as a currency and value per unit or as a percentage.

**MarketOrIndicativePrice <MktOrIndctvPric>** contains one of the following elements (see "PriceType5Choice" on page 1538 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1538
Or}	Indicative <Indctv>	[1..1]	±		1539

#### 7.4.6.34 ExercisePrice <ExrcPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.

**ExercisePrice <ExrcPric>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

#### 7.4.6.35 SubscriptionPrice <SbcptPric>

*Presence:* [0..1]

*Definition:* Pre-determined price at which the holder of a right is entitled to buy the underlying instrument.

**SubscriptionPrice <SbcptPric>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

#### 7.4.6.36 ConversionPrice <ConvsPric>

*Presence:* [0..1]

*Definition:* Price of one target security in the conversion.

**ConversionPrice <ConvsPric>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

#### 7.4.6.37 StrikePrice <StrkPric>

*Presence:* [0..1]

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

**StrikePrice <StrkPric>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

#### 7.4.6.38 MinimumNominalQuantity <MinNmnlQty>

*Presence:* [0..1]

*Definition:* Minimum nominal quantity of financial instrument.

**MinimumNominalQuantity <MinNmnlQty>** contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

#### 7.4.6.39 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

**ContractSize <CtrctSz>** contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

#### 7.4.6.40 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmld>

*Presence:* [0..\*]

*Definition:* Identification of the underlying security.

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

**UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>** contains the following elements (see "SecurityIdentification32" on page 1557 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1558
	OtherIdentification <OthrlId>	[0..*]			1558
	Identification <Id>	[1..1]	Text		1558
	Suffix <Sfx>	[0..1]	Text		1558
	Type <Tp>	[1..1]	±		1558
	Description <Desc>	[0..1]	Text		1558

### Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

### 7.4.6.41 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlIDtls>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax350Text" on page 1985

## 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 **IntraPositionDetails53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		186
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		187
	<b>CollateralMonitorAmount</b> <CollMntrAmt>	[0..1]	±		187
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		187
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		188
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		188
	<b>AvailableDate</b> <AvlblDt>	[0..1]	±		188
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C14	189
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		189
	<b>BalanceTo</b> <BalTo>	[1..1]	±		189
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrgAddtlDtls>	[0..1]	Text		190

### 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 "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

#### 7.4.7.2 SecuritiesSubBalanceIdentification <SctiesSubBalId>

*Presence:* [0..1]

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

**SecuritiesSubBalanceIdentification <SctiesSubBalId>** contains the following elements (see "GenericIdentification39" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1450
	Issuer <Issr>	[0..1]	Text		1450

#### 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 "AmountAndDirection55" on page 1230 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1230
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1231
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1231
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1231

#### 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 "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

#### 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 "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288



#### 7.4.7.8 CorporateActionEventType <CorpActnEvtTp>

*Presence:* [0..1]

*Definition:* Specifies the type of corporate event.

*Impacted by:* C14 "EventTypeRule"

**CorporateActionEventType <CorpActnEvtTp>** contains one of the following elements (see "CorporateActionEventType101Choice" on page 1353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1354
Or}	Proprietary <Prtry>	[1..1]	±		1360

##### 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 "SecuritiesSubBalanceTypeAndQuantityBreakdown4" on page 1264 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1264
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1264

#### 7.4.7.10 BalanceTo <BalTo>

*Presence:* [1..1]

*Definition:* Balance to which the securities are moving.

**BalanceTo <BalTo>** contains the following elements (see ["SecuritiesSubBalanceTypeAndQuantityBreakdown4"](#) on page 1264 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1264
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1264

#### 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:* ["RestrictedFINXMax350Text"](#) on page 1985

### 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:* [C22 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see ["SupplementaryData1"](#) on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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.016.002.08**

# **IntraPositionMovementPostingReport002V08**

### 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 IntraPositionMovementPostingReport002V08 MessageDefinition is composed of 5 MessageBuildingBlocks:

##### A. Pagination

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

##### B. StatementGeneralDetails

General information related to the report.

##### C. AccountOwner

Party that legally owns the account.

D. SafekeepingAccount

Account to or from which a securities entry is made.

E. FinancialInstrument

Reporting per financial instrument.

## 8.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntPstngRpt>	[1..1]			
	Pagination <Pgntn>	[1..1]	±		198
	StatementGeneralDetails <StmntGnlDtls>	[1..1]		C22	198
	ReportNumber <RptNb>	[0..1]	±		198
	QueryReference <QryRef>	[0..1]	Text		199
	StatementIdentification <StmntId>	[0..1]	Text		199
	StatementPeriod <StmntPrd>	[1..1]	±		199
	Frequency <Frqcy>	[0..1]	±		199
	UpdateType <UpdTp>	[0..1]	±		199
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		200
	AccountOwner <AcctOwnr>	[0..1]	±		200
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		200
	FinancialInstrument <FinInstrm>	[0..*]			200
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C10, C12, C15, C17, C19	203
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]		C3, C21	204
	PlaceOfListing <PlcOfListg>	[0..1]	±		206
	DayCountBasis <DayCntBsis>	[0..1]	±		206
	RegistrationForm <RegnForm>	[0..1]	±		207
	PaymentFrequency <PmtFrqcy>	[0..1]	±		207
	PaymentStatus <PmtSts>	[0..1]	±		207
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		207
	ClassificationType <ClssfctnTp>	[0..1]	±		208
	OptionStyle <OptnStyle>	[0..1]	±		208
	OptionType <OptnTp>	[0..1]	±		208
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	208
	CouponDate <CpnDt>	[0..1]	Date		209
	ExpiryDate <XpryDt>	[0..1]	Date		209
	FloatingRateFixingDate <FltgRateFxdt>	[0..1]	Date		209

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		209
	<b>IssueDate</b> <IsseDt>	[0..1]	Date		209
	<b>NextCallableDate</b> <NxtClblDt>	[0..1]	Date		209
	<b>PutableDate</b> <PutblDt>	[0..1]	Date		210
	<b>DatedDate</b> <DtdDt>	[0..1]	Date		210
	<b>FirstPaymentDate</b> <FrstPmtDt>	[0..1]	Date		210
	<b>PreviousFactor</b> <PrvsFctr>	[0..1]	Rate		210
	<b>CurrentFactor</b> <CurFctr>	[0..1]	Rate		210
	<b>NextFactor</b> <NxtFctr>	[0..1]	Rate		210
	<b>InterestRate</b> <IntrstRate>	[0..1]	Rate		210
	<b>YieldToMaturityRate</b> <YldToMtrtyRate>	[0..1]	Rate		210
	<b>NextInterestRate</b> <NxtIntrstRate>	[0..1]	Rate		211
	<b>IndexRateBasis</b> <IndxRateBsis>	[0..1]	Rate		211
	<b>CouponAttachedNumber</b> <CpnAttchdNb>	[0..1]	±		211
	<b>PoolNumber</b> <PoolNb>	[0..1]	±		211
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		211
	<b>VariableRateIndicator</b> <VarblRateInd>	[0..1]	Indicator		212
	<b>CallableIndicator</b> <ClblInd>	[0..1]	Indicator		212
	<b>PutableIndicator</b> <PutblInd>	[0..1]	Indicator		212
	<b>MarketOrIndicativePrice</b> <MktOrIndctvPric>	[0..1]	±		212
	<b>ExercisePrice</b> <ExrcPric>	[0..1]	±		213
	<b>SubscriptionPrice</b> <SbcptPric>	[0..1]	±		213
	<b>ConversionPrice</b> <ConvsvPric>	[0..1]	±		213
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		213
	<b>MinimumNominalQuantity</b> <MinNmnlQty>	[0..1]	±		214
	<b>ContractSize</b> <CtrctSz>	[0..1]	±		214
	<b>UnderlyingFinancialInstrumentIdentification</b> <UndrlygFinInstrmId>	[0..*]	±	C11, C13, C16, C18, C20	214
	<b>FinancialInstrumentAttributeAdditionalDetails</b> <FinInstrmAttrAddtlDtls>	[0..1]	Text		215
	<b>SubBalance</b> <SubBal>	[1..*]		C6	215

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		216
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		217
	<b>IntraPositionMovement</b> <IntraPosMvmnt>	[1..*]		C4	217
	<b>Identification</b> <Id>	[0..1]	±		218
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		219
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		219
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		219
	<b>SecuritiesSubBalanceIdentification</b> <ScitiesSubBalld>	[0..1]	±		219
	<b>BalanceTo</b> <BalTo>	[1..1]	±		220
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		220
	<b>AvailableDate</b> <Avlbldt>	[0..1]	±		220
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		220
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C14	221
	<b>CollateralMonitorAmount</b> <CollMntrAmt>	[0..1]	±		221
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrcgAddtlDtls>	[0..1]	Text		222
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C23	222

## 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**

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

**C7 Country**

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

**C8 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C9 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C10 DescriptionPresenceRule**

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

**C11 DescriptionPresenceRule**

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

**C12 DescriptionUsageRule**

Description must be used alone as the last resort.

**C13 DescriptionUsageRule**

Description must be used alone as the last resort.

**C14 EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.



The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**C15 ISINGuideline**

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

**C16 ISINGuideline**

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

**C17 ISINPresenceRule**

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

**C18 ISINPresenceRule**

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

**C19 OtherIdentificationPresenceRule**

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

**C20 OtherIdentificationPresenceRule**

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

**C21 PlaceOfListingRule**

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

**C22 ReportNumberRule**

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

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

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

**C23 SupplementaryDataRule**

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

## 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 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1399
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1399

## 8.4.2 StatementGeneralDetails <StmtGnDtls>

*Presence:* [1..1]

*Definition:* General information related to the report.

*Impacted by:* C22 "ReportNumberRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		198
	QueryReference <QryRef>	[0..1]	Text		199
	StatementIdentification <StmtId>	[0..1]	Text		199
	StatementPeriod <StmtPrd>	[1..1]	±		199
	Frequency <Frqcy>	[0..1]	±		199
	UpdateType <UpdTp>	[0..1]	±		199
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		200

### 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 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1450
Or}	Long <Lng>	[1..1]	Text		1450

#### 8.4.2.2 QueryReference <QryRef>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 8.4.2.3 StatementIdentification <Stmtd>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 8.4.2.4 StatementPeriod <Stmtd>

*Presence:* [1..1]

*Definition:* Period for the statement.

**StatementPeriod <Stmtd>** contains one of the following elements (see "Period7Choice" on page 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateToDateTime <FrDtTmToDtTm>	[1..1]	±		1282
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1283

#### 8.4.2.5 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "Frequency26Choice" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1408
Or}	Proprietary <Prtry>	[1..1]	±		1408

#### 8.4.2.6 UpdateType <UpdTp>

*Presence:* [0..1]

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

**UpdateType <UpdTp>** contains one of the following elements (see ["UpdateType16Choice"](#) on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1405
Or}	Proprietary <Prtry>	[1..1]	±		1405

#### 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 1976):

- *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 ["PartyIdentification136Choice"](#) on page 1500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1500
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1500

### 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 ["SecuritiesAccount30"](#) on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

### 8.4.5 FinancialInstrument <FinInstrm>

*Presence:* [0..\*]

*Definition:* Reporting per financial instrument.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C10, C12, C15, C17, C19	203
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]		C3, C21	204
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		206
	<b>DayCountBasis</b> <DayCntBsis>	[0..1]	±		206
	<b>RegistrationForm</b> <RegnForm>	[0..1]	±		207
	<b>PaymentFrequency</b> <PmtFrqcy>	[0..1]	±		207
	<b>PaymentStatus</b> <PmtSts>	[0..1]	±		207
	<b>VariableRateChangeFrequency</b> <VarblRateChngFrqcy>	[0..1]	±		207
	<b>ClassificationType</b> <ClssfctnTp>	[0..1]	±		208
	<b>OptionStyle</b> <OptnStyle>	[0..1]	±		208
	<b>OptionType</b> <OptnTp>	[0..1]	±		208
	<b>DenominationCurrency</b> <DnmtnCcy>	[0..1]	CodeSet	C2	208
	<b>CouponDate</b> <CpnDt>	[0..1]	Date		209
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		209
	<b>FloatingRateFixingDate</b> <FltgRateFxdDt>	[0..1]	Date		209
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		209
	<b>IssueDate</b> <IssDt>	[0..1]	Date		209
	<b>NextCallableDate</b> <NxtClldDt>	[0..1]	Date		209
	<b>PutableDate</b> <PutbldDt>	[0..1]	Date		210
	<b>DatedDate</b> <DtdDt>	[0..1]	Date		210
	<b>FirstPaymentDate</b> <FrstPmtDt>	[0..1]	Date		210
	<b>PreviousFactor</b> <PrvsFctr>	[0..1]	Rate		210
	<b>CurrentFactor</b> <CurFctr>	[0..1]	Rate		210
	<b>NextFactor</b> <NxtFctr>	[0..1]	Rate		210
	<b>InterestRate</b> <IntrstRate>	[0..1]	Rate		210
	<b>YieldToMaturityRate</b> <YldToMtrtyRate>	[0..1]	Rate		210
	<b>NextInterestRate</b> <NxtIntrstRate>	[0..1]	Rate		211
	<b>IndexRateBasis</b> <IndxRateBsis>	[0..1]	Rate		211

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CouponAttachedNumber</b> <CpnAttchdNb>	[0..1]	±		211
	<b>PoolNumber</b> <PoolNb>	[0..1]	±		211
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		211
	<b>VariableRateIndicator</b> <VarblRateInd>	[0..1]	Indicator		212
	<b>CallableIndicator</b> <ClblInd>	[0..1]	Indicator		212
	<b>PutableIndicator</b> <PutblInd>	[0..1]	Indicator		212
	<b>MarketOrIndicativePrice</b> <MktOrIndctvPric>	[0..1]	±		212
	<b>ExercisePrice</b> <ExrcPric>	[0..1]	±		213
	<b>SubscriptionPrice</b> <SbcptPric>	[0..1]	±		213
	<b>ConversionPrice</b> <ConvsPric>	[0..1]	±		213
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		213
	<b>MinimumNominalQuantity</b> <MinNmnlQty>	[0..1]	±		214
	<b>ContractSize</b> <CtrctSz>	[0..1]	±		214
	<b>UnderlyingFinancialInstrumentIdentification</b> <UndrlygFinInstrmId>	[0..*]	±	C11, C13, C16, C18, C20	214
	<b>FinancialInstrumentAttributeAdditionalDetails</b> <FinInstrmAttrAddtlDtls>	[0..1]	Text		215
	<b>SubBalance</b> <SubBal>	[1..*]		C6	215
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		216
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		217
	<b>IntraPositionMovement</b> <IntraPosMvmnt>	[1..*]		C4	217
	<b>Identification</b> <Id>	[0..1]	±		218
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		219
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		219
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		219
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		219
	<b>BalanceTo</b> <BalTo>	[1..1]	±		220
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		220
	<b>AvailableDate</b> <AvlblDt>	[0..1]	±		220
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		220

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C14	221
	<b>CollateralMonitorAmount</b> <CollMntrAmt>	[0..1]	±		221
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrcgAddtlDtls>	[0..1]	Text		222
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C23	222

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

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

#### Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

---

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

- **OtherIdentificationPresenceRule**

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

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

#### **8.4.5.2 FinancialInstrumentAttributes <FinInstrmAttrbts>**

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C3 "AdditionalDetailsRule", C21 "PlaceOfListingRule"



**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following  
**FinancialInstrumentAttributes95** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		206
	<b>DayCountBasis</b> <DayCntBsis>	[0..1]	±		206
	<b>RegistrationForm</b> <RegnForm>	[0..1]	±		207
	<b>PaymentFrequency</b> <PmtFrqcy>	[0..1]	±		207
	<b>PaymentStatus</b> <PmtSts>	[0..1]	±		207
	<b>VariableRateChangeFrequency</b> <VarblRateChngFrqcy>	[0..1]	±		207
	<b>ClassificationType</b> <ClssfctnTp>	[0..1]	±		208
	<b>OptionStyle</b> <OptnStyle>	[0..1]	±		208
	<b>OptionType</b> <OptnTp>	[0..1]	±		208
	<b>DenominationCurrency</b> <DnmtnCcy>	[0..1]	CodeSet	C2	208
	<b>CouponDate</b> <CpnDt>	[0..1]	Date		209
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		209
	<b>FloatingRateFixingDate</b> <FltgRateFxdDt>	[0..1]	Date		209
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		209
	<b>IssueDate</b> <IsseDt>	[0..1]	Date		209
	<b>NextCallableDate</b> <NxtClblDt>	[0..1]	Date		209
	<b>PutableDate</b> <PutblDt>	[0..1]	Date		210
	<b>DatedDate</b> <DtdDt>	[0..1]	Date		210
	<b>FirstPaymentDate</b> <FrstPmtDt>	[0..1]	Date		210
	<b>PreviousFactor</b> <PrvsFctr>	[0..1]	Rate		210
	<b>CurrentFactor</b> <CurFctr>	[0..1]	Rate		210
	<b>NextFactor</b> <NxtFctr>	[0..1]	Rate		210
	<b>InterestRate</b> <IntrstRate>	[0..1]	Rate		210
	<b>YieldToMaturityRate</b> <YldToMtrtyRate>	[0..1]	Rate		210
	<b>NextInterestRate</b> <NxtIntrstRate>	[0..1]	Rate		211
	<b>IndexRateBasis</b> <IndxRateBsis>	[0..1]	Rate		211
	<b>CouponAttachedNumber</b> <CpnAttchdNb>	[0..1]	±		211
	<b>PoolNumber</b> <PoolNb>	[0..1]	±		211
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		211
	<b>VariableRateIndicator</b> <VarblRateInd>	[0..1]	Indicator		212

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CallableIndicator</b> <CllblInd>	[0..1]	Indicator		212
	<b>PutableIndicator</b> <PutblInd>	[0..1]	Indicator		212
	<b>MarketOrIndicativePrice</b> <MktOrIndctvPric>	[0..1]	±		212
	<b>ExercisePrice</b> <ExrcPric>	[0..1]	±		213
	<b>SubscriptionPrice</b> <SbcptPric>	[0..1]	±		213
	<b>ConversionPrice</b> <ConvsPric>	[0..1]	±		213
	<b>StrikePrice</b> <StrkPric>	[0..1]	±		213
	<b>MinimumNominalQuantity</b> <MinNmnlQty>	[0..1]	±		214
	<b>ContractSize</b> <CtrctSz>	[0..1]	±		214
	<b>UnderlyingFinancialInstrumentIdentification</b> <UndrlygFinInstrmId>	[0..*]	±	C11, C13, C16, C18, C20	214
	<b>FinancialInstrumentAttributeAdditionalDetails</b> <FinInstrmAttrAddtlDtls>	[0..1]	Text		215

**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.

**8.4.5.2.1 PlaceOfListing <PlcOfListg>**

*Presence:* [0..1]

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

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see "MarketIdentification4Choice" on page 1341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MarketIdentifierCode</b> <MktldrCd>	[1..1]	IdentifierSet		1341
Or}	<b>Description</b> <Desc>	[1..1]	Text		1341

**8.4.5.2.2 DayCountBasis <DayCntBsis>**

*Presence:* [0..1]

*Definition:* Specifies the computation method of (accrued) interest of the security.

**DayCountBasis <DayCntBsis>** contains one of the following elements (see "InterestComputationMethodFormat5Choice" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1445

#### 8.4.5.2.3 RegistrationForm <RegnForm>

*Presence:* [0..1]

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

**RegistrationForm <RegnForm>** contains one of the following elements (see "FormOfSecurity7Choice" on page 1392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1392
Or}	Proprietary <Prtry>	[1..1]	±		1393

#### 8.4.5.2.4 PaymentFrequency <PmtFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of an interest payment.

**PaymentFrequency <PmtFrqcy>** contains one of the following elements (see "Frequency27Choice" on page 1407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1407
Or}	Proprietary <Prtry>	[1..1]	±		1407

#### 8.4.5.2.5 PaymentStatus <PmtSts>

*Presence:* [0..1]

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

**PaymentStatus <PmtSts>** contains one of the following elements (see "SecuritiesPaymentStatus6Choice" on page 1630 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1631

#### 8.4.5.2.6 VariableRateChangeFrequency <VarblRateChngFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of change to the variable rate of an interest bearing instrument.

**VariableRateChangeFrequency <VarblRateChngFrqcy>** contains one of the following elements (see "Frequency27Choice" on page 1407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1407
Or}	Proprietary <Prtry>	[1..1]	±		1407

#### 8.4.5.2.7 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

**ClassificationType <ClssfctnTp>** contains one of the following elements (see "ClassificationType33Choice" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1441
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1441

#### 8.4.5.2.8 OptionStyle <OptnStyle>

*Presence:* [0..1]

*Definition:* Specifies how an option can be exercised (American, European, Bermudan).

**OptionStyle <OptnStyle>** contains one of the following elements (see "OptionStyle9Choice" on page 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

#### 8.4.5.2.9 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

**OptionType <OptnTp>** contains one of the following elements (see "OptionType7Choice" on page 1392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1392
Or}	Proprietary <Prtry>	[1..1]	±		1392

#### 8.4.5.2.10 DenominationCurrency <DnmtnCcy>

*Presence:* [0..1]

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

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 1835

#### **Constraints**

- **ActiveOrHistoricCurrency**

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

#### **8.4.5.2.11 CouponDate <CpnDt>**

*Presence:* [0..1]

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

*Datatype:* "ISODate" on page 1973

#### **8.4.5.2.12 ExpiryDate <XpryDt>**

*Presence:* [0..1]

*Definition:* Date on which a privilege expires.

*Datatype:* "ISODate" on page 1973

#### **8.4.5.2.13 FloatingRateFixingDate <FltgRateFxdt>**

*Presence:* [0..1]

*Definition:* Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

*Datatype:* "ISODate" on page 1973

#### **8.4.5.2.14 MaturityDate <MtrtyDt>**

*Presence:* [0..1]

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

*Datatype:* "ISODate" on page 1973

#### **8.4.5.2.15 IssueDate <IsseDt>**

*Presence:* [0..1]

*Definition:* Date at which the security was made available.

*Datatype:* "ISODate" on page 1973

#### **8.4.5.2.16 NextCallableDate <NxtCllbDt>**

*Presence:* [0..1]

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

*Datatype:* "ISODate" on page 1973

**8.4.5.2.17 PutableDate <PutbIDt>**

*Presence:* [0..1]

*Definition:* Date at which the holder has the right to ask for redemption of the security prior to final maturity.

*Datatype:* "ISODate" on page 1973

**8.4.5.2.18 DatedDate <DtdDt>**

*Presence:* [0..1]

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

*Datatype:* "ISODate" on page 1973

**8.4.5.2.19 FirstPaymentDate <FrstPmtDt>**

*Presence:* [0..1]

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

*Datatype:* "ISODate" on page 1973

**8.4.5.2.20 PreviousFactor <PrvsFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 1977

**8.4.5.2.21 CurrentFactor <CurFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 1977

**8.4.5.2.22 NextFactor <NxtFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 1977

**8.4.5.2.23 InterestRate <IntrstRate>**

*Presence:* [0..1]

*Definition:* Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

*Datatype:* "PercentageRate" on page 1978

**8.4.5.2.24 YieldToMaturityRate <YldToMtrtyRate>**

*Presence:* [0..1]

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

*Datatype:* "PercentageRate" on page 1978

#### 8.4.5.2.25 NextInterestRate <NxtIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate applicable to the next interest payment period in relation to variable rate instruments.

*Datatype:* "PercentageRate" on page 1978

#### 8.4.5.2.26 IndexRateBasis <IndxRateBsis>

*Presence:* [0..1]

*Definition:* Specifies the reference rate for fixed income instruments where the price of the instrument is indexed to the price of an underlying benchmark.

*Datatype:* "PercentageRate" on page 1978

#### 8.4.5.2.27 CouponAttachedNumber <CpnAttchdNb>

*Presence:* [0..1]

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

**CouponAttachedNumber <CpnAttchdNb>** contains one of the following elements (see "Number23Choice" on page 1391 for details)

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

#### 8.4.5.2.28 PoolNumber <PoolNb>

*Presence:* [0..1]

*Definition:* Number identifying a group of underlying assets assigned by the issuer of a factored security.

**PoolNumber <PoolNb>** contains the following elements (see "GenericIdentification39" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1450
	Issuer <Issr>	[0..1]	Text		1450

#### 8.4.5.2.29 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

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

**QuantityBreakdown <QtyBrkdown>** contains the following elements (see "[QuantityBreakdown33](#)" on page 1542 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1542
	LotQuantity <LotQty>	[0..1]	±		1542

#### 8.4.5.2.30 VariableRateIndicator <VarblRateInd>

*Presence:* [0..1]

*Definition:* Indicates whether the interest rate of an interest bearing instrument is reset periodically.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1976):

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

#### 8.4.5.2.31 CallableIndicator <ClblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1976):

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

#### 8.4.5.2.32 PutableIndicator <PutblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1976):

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

#### 8.4.5.2.33 MarketOrIndicativePrice <MktOrIndctvPric>

*Presence:* [0..1]

*Definition:* Value of the price, for example, as a currency and value per unit or as a percentage.

**MarketOrIndicativePrice <MktOrIndctvPric>** contains one of the following elements (see "[PriceType5Choice](#)" on page 1538 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1538
Or}	Indicative <Indctv>	[1..1]	±		1539



**8.4.5.2.34 ExercisePrice <ExrcPric>***Presence:* [0..1]*Definition:* Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.**ExercisePrice <ExrcPric>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

**8.4.5.2.35 SubscriptionPrice <SbcptPric>***Presence:* [0..1]*Definition:* Pre-determined price at which the holder of a right is entitled to buy the underlying instrument.**SubscriptionPrice <SbcptPric>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

**8.4.5.2.36 ConversionPrice <ConvsPric>***Presence:* [0..1]*Definition:* Price of one target security in the conversion.**ConversionPrice <ConvsPric>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

**8.4.5.2.37 StrikePrice <StrkPric>***Presence:* [0..1]*Definition:* Predetermined price at which the holder will have to buy or sell the underlying instrument.**StrikePrice <StrkPric>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

**8.4.5.2.38 MinimumNominalQuantity <MinNmnlQty>***Presence:* [0..1]*Definition:* Minimum nominal quantity of financial instrument.**MinimumNominalQuantity <MinNmnlQty>** contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

**8.4.5.2.39 ContractSize <CtrctSz>***Presence:* [0..1]*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.**ContractSize <CtrctSz>** contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

**8.4.5.2.40 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>***Presence:* [0..\*]*Definition:* Identification of the underlying security.*Impacted by:* C11 "DescriptionPresenceRule", C13 "DescriptionUsageRule", C16 "ISINGuideline", C18 "ISINPresenceRule", C20 "OtherIdentificationPresenceRule"**UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>** contains the following elements (see "SecurityIdentification32" on page 1557 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1558
	OtherIdentification <OthrId>	[0..*]			1558
	Identification <Id>	[1..1]	Text		1558
	Suffix <Sfx>	[0..1]	Text		1558
	Type <Tp>	[1..1]	±		1558
	Description <Desc>	[0..1]	Text		1558

**Constraints**

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

#### 8.4.5.2.41 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax350Text" on page 1985

#### 8.4.5.3 SubBalance <SubBal>

*Presence:* [1..\*]

*Definition:* Identification of the sub-balance.

*Impacted by:* C6 "BalanceFromToRule2"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		216
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		217
	<b>IntraPositionMovement</b> <IntraPosMvmnt>	[1..*]		C4	217
	<b>Identification</b> <Id>	[0..1]	±		218
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		219
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		219
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		219
	<b>SecuritiesSubBalanceIdentification</b> <SciesSubBalId>	[0..1]	±		219
	<b>BalanceTo</b> <BalTo>	[1..1]	±		220
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		220
	<b>AvailableDate</b> <AvlblDt>	[0..1]	±		220
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		220
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C14	221
	<b>CollateralMonitorAmount</b> <CollMntrAmt>	[0..1]	±		221
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrcgAddtlDtls>	[0..1]	Text		222
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C23	222

#### Constraints

- **BalanceFromToRule2**

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

On Condition

/IntraPositionMovement[\*]/BalanceTo/Code is present

And /BalanceFrom/Code is present

Following Must be True

/IntraPositionMovement[\*]/BalanceTo/Code Must be different from /BalanceFrom/Code

#### 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 "[SafekeepingPlaceFormat39Choice](#)" on page 1554 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	±		1554
Or	Country <Ctry>	[1..1]	CodeSet	C12	1554
Or	TypeAndIdentification <TpAndId>	[1..1]			1554
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1555
	Identification <Id>	[1..1]	IdentifierSet	C2	1555
Or}	Proprietary <Prtry>	[1..1]	±		1555

#### 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 "[SecuritiesBalanceType8Choice](#)" on page 1262 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1262
Or}	Proprietary <Prtry>	[1..1]	±		1264

#### 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 **IntraPositionMovementDetails18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[0..1]	±		218
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		219
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		219
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		219
	<b>SecuritiesSubBalanceIdentification</b> <SciesSubBalld>	[0..1]	±		219
	<b>BalanceTo</b> <BalTo>	[1..1]	±		220
	<b>SettlementDate</b> <SttldDt>	[1..1]	±		220
	<b>AvailableDate</b> <AvlblDt>	[0..1]	±		220
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		220
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C14	221
	<b>CollateralMonitorAmount</b> <CollMntrAmt>	[0..1]	±		221
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrpgAddtlDtls>	[0..1]	Text		222
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C23	222

#### 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 "[References51Choice](#)" on page 1330 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxld>	[1..1]	Text		1331
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxld>	[1..1]	Text		1331
Or	<b>PoolIdentification</b> <Poolld>	[1..1]	Text		1331
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktlnfrstrctrTxld>	[1..1]	Text		1331
Or}	<b>ProcessorTransactionIdentification</b> <PrctrTxld>	[1..1]	Text		1331

**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 "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

**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 "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

**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 "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

**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 "GenericIdentification39" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1450
	Issuer <Issr>	[0..1]	Text		1450

#### 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 "SecuritiesBalanceType8Choice" on page 1262 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1262
Or}	Proprietary <Prtry>	[1..1]	±		1264

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 8.4.5.3.3.9 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is acknowledged.



*Datatype:* "ISODatetime" on page 1974

#### 8.4.5.3.3.10 CorporateActionEventType <CorpActnEvtTp>

*Presence:* [0..1]

*Definition:* Specifies the type of corporate event.

*Impacted by:* C14 "EventTypeRule"

**CorporateActionEventType <CorpActnEvtTp>** contains one of the following elements (see "CorporateActionEventType101Choice" on page 1353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1354
Or}	Proprietary <Prtry>	[1..1]	±		1360

#### 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 "AmountAndDirection55" on page 1230 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1230
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1231
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1231
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1231

**8.4.5.3.3.12 InstructionProcessingAdditionalDetails <InstrPrcgAddtIDtls>***Presence:* [0..1]*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.*Datatype:* "RestrictedFINXMax350Text" on page 1985**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:* C23 "SupplementaryDataRule"**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

**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.017.002.11**

## **SecuritiesTransactionPostingReport002V11**

### 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 SecuritiesTransactionPostingReport002V11 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]	±		236
	StatementGeneralDetails <StmntGnlDtls>	[1..1]		C23	236
	ReportNumber <RptNb>	[0..1]	±		237
	QueryReference <QryRef>	[0..1]	Text		237
	StatementIdentification <StmntId>	[0..1]	Text		238
	StatementPeriod <StmntPrd>	[1..1]	±		238
	Frequency <Frqcy>	[0..1]	±		238
	UpdateType <UpdTp>	[0..1]	±		238
	StatementBasis <StmntBsis>	[1..1]	±		238
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		239
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		239
	AccountOwner <AcctOwnr>	[0..1]	±		239
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		239
	IntermediaryInformation <IntrmyInf>	[0..10]	±		240
	FinancialInstrumentDetails <FinInstrmDtls>	[0..*]			240
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C12, C13, C17	243
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]			244
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		245
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		245
	ClassType <ClsTp>	[0..1]	Text		245
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		245
	ClassificationType <ClssfctnTp>	[0..1]	±		245
	PriceDetails <PricDtls>	[0..1]	±	C33	246
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C24	246
	OpeningBalance <OpngBal>	[0..1]	±	C27	247

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ClosingBalance</b> <ClsgBal>	[0..1]	±	C28	247
	<b>Transaction</b> <Tx>	[1..*]		C15	248
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		251
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		251
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		251
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		251
	<b>Tradeldentification</b> <TradId>	[0..*]	Text		251
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		251
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		252
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		252
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		252
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		252
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		252
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		252
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		252
	<b>ClientReference</b> <ClntRef>	[0..1]	±		253
	<b>AccountOwnerLegIdentification</b> <AcctOwnrLegId>	[0..1]	Text		253
	<b>AccountServicerLegIdentification</b> <AcctSvcrLegId>	[0..1]	Text		253
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C2, C22, C31, C32	253
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		258
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		258
	<b>SecuritiesMovementType</b> <SciesMvmntTp>	[1..1]	CodeSet		258
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		259
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C4, C26	259
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		260
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		260
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		260
	<b>SecuritiesRTGS</b> <SciesRTGS>	[0..1]	±		260
	<b>Registration</b> <Regn>	[0..1]	±		261

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		261
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		261
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		261
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		262
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		262
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		262
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		262
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		263
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		263
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		263
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		263
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		264
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		264
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	264
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		265
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		265
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C16	265
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		266
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		266
	<b>TradeDate</b> <TradDt>	[0..1]	±		266
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		266
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		267
	<b>ValueDate</b> <ValDt>	[0..1]	±		267
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		267
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		267
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C18, C19, C20, C21	267
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C18, C19, C20, C21	269
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		270
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		270

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C30	270
	<b>SubAccountDetails</b> <SubAcctDtls>	[0..*]			270
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		274
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		274
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		275
	<b>FinancialInstrumentDetails</b> <FinInstrmDtls>	[0..*]			275
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C12, C13, C17	278
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]			279
	<b>SupplementaryIdentification</b> <SplmtryId>	[0..1]	Text		279
	<b>SecuritiesForm</b> <ScitiesForm>	[0..1]	CodeSet		280
	<b>ClassType</b> <Clsstyp>	[0..1]	Text		280
	<b>DistributionPolicy</b> <Dstrbtply>	[0..1]	CodeSet		280
	<b>ClassificationType</b> <ClssfctnTp>	[0..1]	±		280
	<b>PriceDetails</b> <PrctDtls>	[0..1]	±	C33	281
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	281
	<b>OpeningBalance</b> <OpngBal>	[0..1]	±	C27	282
	<b>ClosingBalance</b> <ClsgBal>	[0..1]	±	C28	282
	<b>Transaction</b> <Tx>	[1..*]		C15	283
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		286
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		286
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		286
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		286
	<b>Tradeldentification</b> <Tradld>	[0..*]	Text		286
	<b>PoolIdentification</b> <Poolld>	[0..1]	Text		286
	<b>CommonIdentification</b> <Cmonld>	[0..1]	Text		287
	<b>CorporateActionEventIdentification</b> <CorpActnEvtld>	[0..1]	Text		287
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		287
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		287



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ClientCollateralInstructionIdentification</b> <CIntCollInstrId>	[0..1]	Text		287
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		287
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		287
	<b>ClientReference</b> <CIntRef>	[0..1]	±		287
	<b>AccountOwnerLegIdentification</b> <AcctOwnrLegId>	[0..1]	Text		288
	<b>AccountServicerLegIdentification</b> <AcctSvcrLegId>	[0..1]	Text		288
	<b>TransactionDetails</b> <TxDtIs>	[0..1]		C2, C22, C31, C32	288
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		293
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		293
	<b>SecuritiesMovementType</b> <ScitiesMvmntTp>	[1..1]	CodeSet		293
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		294
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C4, C26	294
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		295
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		295
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		295
	<b>SecuritiesRTGS</b> <ScitiesRTGS>	[0..1]	±		295
	<b>Registration</b> <Regn>	[0..1]	±		296
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		296
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		296
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		296
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		297
	<b>MarketClientSide</b> <MktCIntSd>	[0..1]	±		297
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		297
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		297
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		298
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		298
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		298
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		298
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		299
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		299

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	299
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		300
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		300
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C16	300
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		301
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		301
	<b>TradeDate</b> <TradDt>	[0..1]	±		301
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		301
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		302
	<b>ValueDate</b> <ValDt>	[0..1]	±		302
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		302
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		302
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C18, C19, C20, C21	302
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C18, C19, C20, C21	304
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		305
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		305
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C30	305

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

**C13 ISINPresenceRule**

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

**C14 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C15 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C16 NumberRule**

If Number is negative, then Sign must be present.

**C17 OtherIdentificationPresenceRule**

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

**C18 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C19 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C20 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C21 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C22 PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

**C23 ReportNumberRule**

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

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

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

#### **C24 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

#### **C25 SecuritiesMarketPracticeGroupGuideline**

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

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

*This constraint is defined at the MessageDefinition level.*

#### **C26 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### **C27 ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

#### **C28 ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

#### **C29 SubAccountDetailsFinancialInstrumentPresenceRule**

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

On Condition

```

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

```

*This constraint is defined at the MessageDefinition level.*

#### **C30 SupplementaryDataRule**

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

#### **C31 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

## Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

## Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

## Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

## TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

## TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

## TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

## TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

## Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

## Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

### **C32 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

### C33 ValueRule

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

## 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 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1399
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1399

### 9.4.2 StatementGeneralDetails <StmntGnIDtls>

*Presence:* [1..1]

*Definition:* Provides general information to the report.

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



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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportNumber</b> <RptNb>	[0..1]	±		237
	<b>QueryReference</b> <QryRef>	[0..1]	Text		237
	<b>StatementIdentification</b> <StmntId>	[0..1]	Text		238
	<b>StatementPeriod</b> <StmntPrd>	[1..1]	±		238
	<b>Frequency</b> <Frqcy>	[0..1]	±		238
	<b>UpdateType</b> <UpdTp>	[0..1]	±		238
	<b>StatementBasis</b> <StmntBsis>	[1..1]	±		238
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		239
	<b>SubAccountIndicator</b> <SubAcctInd>	[1..1]	Indicator		239

#### 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 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1450
Or}	Long <Lng>	[1..1]	Text		1450

#### 9.4.2.2 QueryReference <QryRef>

*Presence:* [0..1]

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

*Datatype:* ["RestrictedFINXMax16Text"](#) on page 1983

**9.4.2.3 StatementIdentification <Stmtd>***Presence:* [0..1]*Definition:* Reference common to all pages of a statement.*Datatype:* "RestrictedFINXMax16Text" on page 1983**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 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateToDateTime <FrDtTmToDtTm>	[1..1]	±		1282
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1283

**9.4.2.5 Frequency <Frqcy>***Presence:* [0..1]*Definition:* Frequency of the statement.**Frequency <Frqcy>** contains one of the following elements (see "Frequency26Choice" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1408
Or}	Proprietary <Prtry>	[1..1]	±		1408

**9.4.2.6 UpdateType <UpdTp>***Presence:* [0..1]*Definition:* Indicates whether the statement is complete or contains changes only.**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType16Choice" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1405
Or}	Proprietary <Prtry>	[1..1]	±		1405

**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 "[StatementBasis12Choice](#)" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1602
Or}	Proprietary <Prtry>	[1..1]	±		1602

#### 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 1976):

- *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 1976):

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

### 9.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification156](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

### 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 "[SecuritiesAccount40](#)" on page 1176 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1177
	Type <Tp>	[0..1]	±		1177
	Name <Nm>	[0..1]	Text		1177
	Designation <Dsgnt>	[0..1]	Text		1177

## 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 elements (see "[Intermediary45](#)" on page 1501 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1501
	Role <Role>	[0..1]	±		1501
	Account <Acct>	[0..1]	±		1501

## 9.4.6 FinancialInstrumentDetails <FinInstrmDtls>

*Presence:* [0..\*]

*Definition:* Reporting per financial instrument.

**FinancialInstrumentDetails <FinInstrmDtls>** contains the following **FinancialInstrumentDetails39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C12, C13, C17	243
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmntFndsFinInstrmAttrbts>	[0..1]			244
	<b>SupplementaryIdentification</b> <SplmtryId>	[0..1]	Text		245
	<b>SecuritiesForm</b> <ScitiesForm>	[0..1]	CodeSet		245
	<b>ClassType</b> <ClssTp>	[0..1]	Text		245
	<b>DistributionPolicy</b> <Dstrbtpcy>	[0..1]	CodeSet		245
	<b>ClassificationType</b> <ClssfctnTp>	[0..1]	±		245
	<b>PriceDetails</b> <PricDtls>	[0..1]	±	C33	246
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	246
	<b>OpeningBalance</b> <OpngBal>	[0..1]	±	C27	247
	<b>ClosingBalance</b> <ClsgBal>	[0..1]	±	C28	247
	<b>Transaction</b> <Tx>	[1..*]		C15	248
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		251
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		251
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		251
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		251
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		251
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		251
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		252
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		252
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		252
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		252
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		252
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		252
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		252

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ClientReference</b> <ClntRef>	[0..1]	±		253
	<b>AccountOwnerLegIdentification</b> <AcctOwnrLegId>	[0..1]	Text		253
	<b>AccountServicerLegIdentification</b> <AcctSvcrLegId>	[0..1]	Text		253
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C2, C22, C31, C32	253
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		258
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		258
	<b>SecuritiesMovementType</b> <ScitiesMvmntTp>	[1..1]	CodeSet		258
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		259
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C4, C26	259
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		260
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		260
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		260
	<b>SecuritiesRTGS</b> <ScitiesRTGS>	[0..1]	±		260
	<b>Registration</b> <Regn>	[0..1]	±		261
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		261
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		261
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		261
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		262
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		262
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		262
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		262
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		263
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		263
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		263
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		263
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		264
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		264
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	264
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		265
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		265

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C16	265
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		266
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		266
	<b>TradeDate</b> <TradDt>	[0..1]	±		266
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		266
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		267
	<b>ValueDate</b> <ValDt>	[0..1]	±		267
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		267
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		267
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C18, C19, C20, C21	267
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C18, C19, C20, C21	269
	<b>ReversalIndicator</b> <Rvsllnd>	[0..1]	Indicator		270
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		270
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C30	270

#### 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 "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

**Constraints**

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

#### 9.4.6.2 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

*Presence:* [0..1]

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

**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following **FinancialInstrument76** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SupplementaryIdentification</b> <SplmtryId>	[0..1]	Text		245
	<b>SecuritiesForm</b> <ScitiesForm>	[0..1]	CodeSet		245
	<b>ClassType</b> <Clsstyp>	[0..1]	Text		245
	<b>DistributionPolicy</b> <Dstrbtpolcy>	[0..1]	CodeSet		245
	<b>ClassificationType</b> <Clsstyp>	[0..1]	±		245



**9.4.6.2.1 SupplementaryIdentification <SplmtryId>***Presence:* [0..1]*Definition:* Additional information about a financial instrument to help identify the instrument.*Datatype:* "RestrictedFINXMax35Text" on page 1985**9.4.6.2.2 SecuritiesForm <SctiesForm>***Presence:* [0..1]*Definition:* Specifies the form, that is, ownership, of the security.*Datatype:* "FormOfSecurity1Code" on page 1866

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.

**9.4.6.2.3 ClassType <ClsstP>***Presence:* [0..1]*Definition:* Features of units offered by a fund. for example, a unit may have a specific load structure, for example, front end or back end, an income policy, for example, pay out or accumulate, or a trailer policy, for example, with or without. Fund classes are typically denoted by a single character, for example, 'Class A', 'Class 2'.*Datatype:* "RestrictedFINXMax35Text" on page 1985**9.4.6.2.4 DistributionPolicy <DstrbtnPlcy>***Presence:* [0..1]*Definition:* Income policy relating to a class type, that is, if income is paid out or retained in the fund.*Datatype:* "DistributionPolicy1Code" on page 1852

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.

**9.4.6.2.5 ClassificationType <ClsfctnTp>***Presence:* [0..1]*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

**ClassificationType <ClssfctnTp>** contains one of the following elements (see "SecurityClassificationType3Choice" on page 1393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CFI <CFI>	[1..1]	IdentifierSet		1393
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1393

#### 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 "PriceInformation24" on page 1529 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1530
{Or	Code <Cd>	[1..1]	CodeSet		1530
Or}	Proprietary <Prtry>	[1..1]	±		1531
	ValueType <ValTp>	[1..1]	±		1532
	Value <Val>	[1..1]			1532
{Or	Rate <Rate>	[1..1]	Rate		1532
Or	Amount <Amt>	[1..1]	Amount	C2	1532
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1533
	SourceOfPrice <SrcOfPric>	[0..1]			1533
	Identification <Id>	[0..1]	±		1533
	Type <Tp>	[1..1]			1533
{Or	Code <Cd>	[1..1]	CodeSet		1534
Or}	Proprietary <Prtry>	[1..1]	±		1534
	QuotationDate <QtnDt>	[0..1]	±		1534

#### 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 "SafeKeepingPlace4" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### 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 "OpeningBalance4" on page 1259 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1260
	OpeningBalance <OpngBal>	[1..1]	±		1260

#### 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 "ClosingBalance4" on page 1259 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1259
	ClosingBalance <ClsgBal>	[1..1]	±		1259

#### 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 &lt;Tx&gt; contains the following Transaction119 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		251
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		251
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		251
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		251
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		251
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		251
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		252
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		252
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		252
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		252
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		252
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		252
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		252
	<b>ClientReference</b> <ClntRef>	[0..1]	±		253
	<b>AccountOwnerLegIdentification</b> <AcctOwnrLegId>	[0..1]	Text		253
	<b>AccountServicerLegIdentification</b> <AcctSvcrLegId>	[0..1]	Text		253
	<b>TransactionDetails</b> <TxDtIs>	[0..1]		C2, C22, C31, C32	253
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		258
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		258
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		258
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		259
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C4, C26	259
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		260
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		260
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		260
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		260

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Registration</b> <Regn>	[0..1]	±		261
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		261
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		261
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		261
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		262
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		262
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		262
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		262
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		263
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		263
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		263
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		263
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		264
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		264
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	264
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		265
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		265
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C16	265
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		266
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		266
	<b>TradeDate</b> <TradDt>	[0..1]	±		266
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		266
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		267
	<b>ValueDate</b> <ValDt>	[0..1]	±		267
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		267
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		267
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C18, C19, C20, C21	267
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C18, C19, C20, C21	269
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		270

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		270
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C30	270

**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:* "RestrictedFINXMax16Text" on page 1983

**9.4.6.7.2 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax52Text" on page 1986

**9.4.6.7.6 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **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:* "RestrictedFINXMax16Text" on page 1983

#### **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:* "RestrictedFINXMax16Text" on page 1983

#### **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:* "RestrictedFINXMax16Text" on page 1983

#### **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:* "RestrictedFINXMax16Text" on page 1983

#### **9.4.6.7.11 ClientCollateralInstructionIdentification <CIntCollInstrId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **9.4.6.7.12 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **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:* "RestrictedFINXMax35Text" on page 1985



**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 ["AdditionalReference12"](#) on page 1386 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1387
	ReferenceIssuer <RefIssr>	[0..1]			1387
	Party <Pty>	[1..1]			1388
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1388
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1389
Or}	NameAndAddress <NmAndAdr>	[1..1]			1389
	Name <Nm>	[1..1]	Text		1389
	Address <Adr>	[0..1]			1389
	AddressLine <AdrLine>	[0..2]	Text		1390
	PostCode <PstCd>	[0..1]	Text		1390
	TownName <TwnNm>	[0..1]	Text		1390
	Country <Ctry>	[1..1]	CodeSet	C12	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390
	MessageName <MsgNm>	[0..1]	Text		1391

**9.4.6.7.15 AccountOwnerLegIdentification <AcctOwnrLegId>***Presence:* [0..1]*Definition:* Unique technical identifier for the instance of the leg within a switch.*Datatype:* ["RestrictedFINXMax35Text"](#) on page 1985**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:* ["RestrictedFINXMax35Text"](#) on page 1985**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 &lt;TxDtIs&gt; contains the following TransactionDetails145 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		258
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		258
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		258
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		259
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C4, C26	259
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		260
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		260
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		260
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		260
	<b>Registration</b> <Regn>	[0..1]	±		261
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		261
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		261
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		261
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		262
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		262
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		262
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		262
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		263
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		263
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		263
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		263
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		264
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		264
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	264
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		265
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		265
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C16	265
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		266
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		266
	<b>TradeDate</b> <TradDt>	[0..1]	±		266

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		266
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		267
	<b>ValueDate</b> <ValDt>	[0..1]	±		267
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		267
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		267
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	267
	<b>ReceivingSettlementParties</b> <RcvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	269
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		270
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		270

**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 "TransactionActivity4Choice" on page 1822 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1822
Or}	Proprietary <Prtry>	[1..1]	±		1823

#### 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 "SettlementOrCorporateActionEvent33Choice" on page 1352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1353
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1353

#### 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 1902

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 1849

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 **SettlementDetails198** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		260
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		260
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		260
	<b>SecuritiesRTGS</b> <ScitiesRTGS>	[0..1]	±		260
	<b>Registration</b> <Regn>	[0..1]	±		261
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		261
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		261
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		261
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		262
	<b>MarketClientSide</b> <MktCIntSd>	[0..1]	±		262
	<b>BlockTrade</b> <BlickTrad>	[0..1]	±		262
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		262
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		263
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		263
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		263
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		263
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		264

**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 "[SettlementTransactionCondition37Choice](#)" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1351

**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 "[SettlingCapacity8Choice](#)" on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1427

**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 "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**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 "SecuritiesRTGS5Choice" on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1399
Or}	Proprietary <Prtry>	[1..1]	±		1400

#### 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 "Registration11Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1349

#### 9.4.6.7.17.5.6 BeneficialOwnership <BnfcOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfcOwnrsh>** contains one of the following elements (see "BeneficialOwnership5Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

#### 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 "CashSettlementSystem5Choice" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1281
Or}	Proprietary <Prtry>	[1..1]	±		1281

#### 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 "[TaxCapacityParty5Choice](#)" 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

#### 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 "[RepurchaseType24Choice](#)" 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]	±		1431

#### 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 "[MarketClientSide7Choice](#)" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1339
Or}	Proprietary <Prtry>	[1..1]	±		1339

#### 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 "[BlockTrade5Choice](#)" 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

#### 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 "[Restriction6Choice](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

#### 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 "[SettlementSystemMethod5Choice](#)" on page 1425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1426

#### 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 "[NettingEligibility5Choice](#)" on page 1431 for details)

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

#### 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 "[CentralCounterPartyEligibility5Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

#### 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 ["LetterOfGuarantee5Choice"](#) on page 1422 for details)

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

#### 9.4.6.7.17.5.17 PartialSettlementIndicator <PrtlSttlmInd>

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

**Definition:** Specifies whether partial settlement is allowed.

**Datatype:** ["SettlementTransactionCondition5Code"](#) on page 1956

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 ["PlaceOfTradeIdentification2"](#) on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1340
	LEI <LEI>	[0..1]	IdentifierSet		1340

#### 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 "[SafeKeepingPlace4](#)" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### 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 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282

#### 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 "[Quantity10Choice](#)" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

#### 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 1977

**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 "[AmountAndDirection18](#)" on page 1234 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1234
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1234

**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 "[AmountAndDirection59](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

**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 "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

**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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 ["SettlementDate20Choice"](#) on page 1286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1286
Or}	DateCode <DtCd>	[1..1]	±		1287

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 9.4.6.7.17.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is acknowledged.

*Datatype:* ["ISODatetime"](#) on page 1974

#### 9.4.6.7.17.18 MatchedStatusTimeStamp <MtchdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is matched.

*Datatype:* ["ISODatetime"](#) on page 1974

#### 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 "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrcgId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

#### 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 <RcvgSttImPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C18 "Party2PresenceRule", C19 "Party3PresenceRule", C20 "Party4PresenceRule", C21 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttImPties>** contains the following elements (see "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrctlId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

#### 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 <RvslInd>

*Presence:* [0..1]

*Definition:* Indicates whether it is the reversal of a previously reported movement.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1976):

- *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:* "[RestrictedFINXMax350Text](#)" on page 1985

#### 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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 **SubAccountIdentification63** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		274
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		274
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		275
	<b>FinancialInstrumentDetails</b> <FinInstrmDtls>	[0..*]			275
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C12, C13, C17	278
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]			279
	<b>SupplementaryIdentification</b> <SplmtryId>	[0..1]	Text		279
	<b>SecuritiesForm</b> <SctiesForm>	[0..1]	CodeSet		280
	<b>ClassType</b> <ClsTp>	[0..1]	Text		280
	<b>DistributionPolicy</b> <DstrbtnPlcy>	[0..1]	CodeSet		280
	<b>ClassificationType</b> <ClssfctnTp>	[0..1]	±		280
	<b>PriceDetails</b> <PricDtls>	[0..1]	±	C33	281
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	281
	<b>OpeningBalance</b> <OpngBal>	[0..1]	±	C27	282
	<b>ClosingBalance</b> <ClsBal>	[0..1]	±	C28	282
	<b>Transaction</b> <Tx>	[1..*]		C15	283
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		286
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		286
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfstrctrTxId>	[0..1]	Text		286
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		286
	<b>Tradeldentification</b> <TradId>	[0..*]	Text		286
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		286
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		287
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		287
	<b>TripartyAgentServiceProviderCollateralTransaction Identification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		287
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		287

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ClientCollateralInstructionIdentification</b> <CltCollInstrId>	[0..1]	Text		287
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		287
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		287
	<b>ClientReference</b> <CltRef>	[0..1]	±		287
	<b>AccountOwnerLegIdentification</b> <AcctOwnrLegId>	[0..1]	Text		288
	<b>AccountServicerLegIdentification</b> <AcctSvcrLegId>	[0..1]	Text		288
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C2, C22, C31, C32	288
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		293
	<b>SettlementTransactionOrCorporateActionEventTy</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		293
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		293
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		294
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C4, C26	294
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		295
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		295
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		295
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		295
	<b>Registration</b> <Regn>	[0..1]	±		296
	<b>BeneficialOwnership</b> <BnfcIOwnrsh>	[0..1]	±		296
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		296
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		296
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		297
	<b>MarketClientSide</b> <MktCltSd>	[0..1]	±		297
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		297
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		297
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		298
	<b>NettingEligibility</b> <NetgElgbty>	[0..1]	±		298
	<b>CCPEligibility</b> <CCPElgbty>	[0..1]	±		298
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		298
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		299

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		299
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	299
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		300
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		300
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C16	300
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		301
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		301
	<b>TradeDate</b> <TradDt>	[0..1]	±		301
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		301
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		302
	<b>ValueDate</b> <ValDt>	[0..1]	±		302
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		302
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		302
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C18, C19, C20, C21	302
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C18, C19, C20, C21	304
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		305
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		305
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C30	305

#### 9.4.7.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification156](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

#### 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 "[SecuritiesAccount34](#)" on page 1179 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1179
	Type <Tp>	[0..1]	±		1179
	Name <Nm>	[0..1]	Text		1179

#### 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 1976):

- *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 **FinancialInstrumentDetails39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C12, C13, C17	278
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]			279
	<b>SupplementaryIdentification</b> <SplmtryId>	[0..1]	Text		279
	<b>SecuritiesForm</b> <ScitiesForm>	[0..1]	CodeSet		280
	<b>ClassType</b> <ClssTp>	[0..1]	Text		280
	<b>DistributionPolicy</b> <Dstrbtpcy>	[0..1]	CodeSet		280
	<b>ClassificationType</b> <ClssfctnTp>	[0..1]	±		280
	<b>PriceDetails</b> <PricDtls>	[0..1]	±	C33	281
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	281
	<b>OpeningBalance</b> <OpngBal>	[0..1]	±	C27	282
	<b>ClosingBalance</b> <ClsgBal>	[0..1]	±	C28	282
	<b>Transaction</b> <Tx>	[1..*]		C15	283
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		286
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		286
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		286
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		286
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		286
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		286
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		287
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		287
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		287
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		287
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		287
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		287
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		287



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ClientReference</b> <CIntRef>	[0..1]	±		287
	<b>AccountOwnerLegIdentification</b> <AcctOwnrLegId>	[0..1]	Text		288
	<b>AccountServicerLegIdentification</b> <AcctSvcrLegId>	[0..1]	Text		288
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C2, C22, C31, C32	288
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		293
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		293
	<b>SecuritiesMovementType</b> <ScitiesMvmntTp>	[1..1]	CodeSet		293
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		294
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C4, C26	294
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		295
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		295
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		295
	<b>SecuritiesRTGS</b> <ScitiesRTGS>	[0..1]	±		295
	<b>Registration</b> <Regn>	[0..1]	±		296
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		296
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		296
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		296
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		297
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		297
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		297
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		297
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		298
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		298
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		298
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		298
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		299
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		299
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	299
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		300
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		300

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C16	300
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		301
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		301
	<b>TradeDate</b> <TradDt>	[0..1]	±		301
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		301
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		302
	<b>ValueDate</b> <ValDt>	[0..1]	±		302
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		302
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		302
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C18, C19, C20, C21	302
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C18, C19, C20, C21	304
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		305
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		305
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C30	305

#### 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 "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

**Constraints**

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

#### 9.4.7.4.2 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

*Presence:* [0..1]

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

**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following **FinancialInstrument76** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SupplementaryIdentification</b> <SplmtryId>	[0..1]	Text		279
	<b>SecuritiesForm</b> <SctiesForm>	[0..1]	CodeSet		280
	<b>ClassType</b> <Clsstyp>	[0..1]	Text		280
	<b>DistributionPolicy</b> <Dstrbtpolcy>	[0..1]	CodeSet		280
	<b>ClassificationType</b> <Clsstyp>	[0..1]	±		280

##### 9.4.7.4.2.1 SupplementaryIdentification <SplmtryId>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax35Text" on page 1985

#### 9.4.7.4.2.2 SecuritiesForm <SciesForm>

*Presence:* [0..1]

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

*Datatype:* "FormOfSecurity1Code" on page 1866

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.

#### 9.4.7.4.2.3 ClassType <ClsTp>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax35Text" on page 1985

#### 9.4.7.4.2.4 DistributionPolicy <DstrbtnPlcy>

*Presence:* [0..1]

*Definition:* Income policy relating to a class type, that is, if income is paid out or retained in the fund.

*Datatype:* "DistributionPolicy1Code" on page 1852

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.

#### 9.4.7.4.2.5 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

**ClassificationType <ClssfctnTp>** contains one of the following elements (see "SecurityClassificationType3Choice" on page 1393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CFI <CFI>	[1..1]	IdentifierSet		1393
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1393

**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 "PriceInformation24" on page 1529 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1530
{Or	Code <Cd>	[1..1]	CodeSet		1530
Or}	Proprietary <Prtry>	[1..1]	±		1531
	ValueType <ValTp>	[1..1]	±		1532
	Value <Val>	[1..1]			1532
{Or	Rate <Rate>	[1..1]	Rate		1532
Or	Amount <Amt>	[1..1]	Amount	C2	1532
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1533
	SourceOfPrice <SrcOfPric>	[0..1]			1533
	Identification <Id>	[0..1]	±		1533
	Type <Tp>	[1..1]			1533
{Or	Code <Cd>	[1..1]	CodeSet		1534
Or}	Proprietary <Prtry>	[1..1]	±		1534
	QuotationDate <QtnDt>	[0..1]	±		1534

**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 "[SafeKeepingPlace4](#)" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### 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 "[OpeningBalance4](#)" on page 1259 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1260
	OpeningBalance <OpngBal>	[1..1]	±		1260

#### 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 "[ClosingBalance4](#)" on page 1259 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1259
	ClosingBalance <ClsgBal>	[1..1]	±		1259

#### **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 &lt;Tx&gt; contains the following Transaction119 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		286
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		286
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		286
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		286
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		286
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		286
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		287
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		287
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		287
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		287
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		287
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		287
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		287
	<b>ClientReference</b> <ClntRef>	[0..1]	±		287
	<b>AccountOwnerLegIdentification</b> <AcctOwnrLegId>	[0..1]	Text		288
	<b>AccountServicerLegIdentification</b> <AcctSvcrLegId>	[0..1]	Text		288
	<b>TransactionDetails</b> <TxDtIs>	[0..1]		C2, C22, C31, C32	288
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		293
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		293
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		293
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		294
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C4, C26	294
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		295
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		295
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		295
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		295



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Registration</b> <Regn>	[0..1]	±		296
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		296
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		296
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		296
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		297
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		297
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		297
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		297
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		298
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		298
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		298
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		298
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		299
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		299
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	299
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		300
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		300
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C16	300
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		301
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		301
	<b>TradeDate</b> <TradDt>	[0..1]	±		301
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		301
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		302
	<b>ValueDate</b> <ValDt>	[0..1]	±		302
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		302
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		302
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C18, C19, C20, C21	302
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C18, C19, C20, C21	304
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		305

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		305
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C30	305

**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 <AcctOwnrTxld>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**9.4.7.4.7.2 AccountServicerTransactionIdentification <AcctSvcrTxld>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**9.4.7.4.7.3 MarketInfrastructureTransactionIdentification <MktlnfrstrctrTxld>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**9.4.7.4.7.4 ProcessorTransactionIdentification <PrcrTxld>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**9.4.7.4.7.5 TradeIdentification <Tradld>**

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "RestrictedFINXMax52Text" on page 1986

**9.4.7.4.7.6 PoolIdentification <Poolld>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax16Text" on page 1983

**9.4.7.4.7.11 ClientCollateralInstructionIdentification <ClntCollInstrId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax35Text" on page 1985

**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 "AdditionalReference12" on page 1386 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1387
	ReferenceIssuer <RefIssr>	[0..1]			1387
	Party <Pty>	[1..1]			1388
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1388
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1389
Or}	NameAndAddress <NmAndAdr>	[1..1]			1389
	Name <Nm>	[1..1]	Text		1389
	Address <Adr>	[0..1]			1389
	AddressLine <AdrLine>	[0..2]	Text		1390
	PostCode <PstCd>	[0..1]	Text		1390
	TownName <TwnNm>	[0..1]	Text		1390
	Country <Ctry>	[1..1]	CodeSet	C12	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390
	MessageName <MsgNm>	[0..1]	Text		1391

#### 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:** "RestrictedFINXMax35Text" on page 1985

#### 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:** "RestrictedFINXMax35Text" on page 1985

#### 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 &lt;TxDtIs&gt; contains the following TransactionDetails145 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		293
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		293
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		293
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		294
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C4, C26	294
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		295
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		295
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		295
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		295
	<b>Registration</b> <Regn>	[0..1]	±		296
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		296
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		296
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		296
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		297
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		297
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		297
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		297
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		298
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		298
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		298
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		298
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		299
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		299
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	299
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		300
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		300
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C16	300
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		301
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		301
	<b>TradeDate</b> <TradDt>	[0..1]	±		301

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		301
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		302
	<b>ValueDate</b> <ValDt>	[0..1]	±		302
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		302
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		302
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	302
	<b>ReceivingSettlementParties</b> <RcvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	304
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		305
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		305

**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 "TransactionActivity4Choice" on page 1822 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1822
Or}	Proprietary <Prtry>	[1..1]	±		1823

#### 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 "SettlementOrCorporateActionEvent33Choice" on page 1352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1353
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1353

#### 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 1902

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 1849

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 **SettlementDetails198** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		295
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		295
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		295
	<b>SecuritiesRTGS</b> <ScitiesRTGS>	[0..1]	±		295
	<b>Registration</b> <Regn>	[0..1]	±		296
	<b>BeneficialOwnership</b> <BnfcIOwnrsh>	[0..1]	±		296
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		296
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		296
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		297
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		297
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		297
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		297
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		298
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		298
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		298
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		298
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		299

**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 "[SettlementTransactionCondition37Choice](#)" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1351

**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 "[SettlingCapacity8Choice](#)" on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1427

**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 "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**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 "SecuritiesRTGS5Choice" on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1399
Or}	Proprietary <Prtry>	[1..1]	±		1400

#### 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 "Registration11Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1349

#### 9.4.7.4.7.17.5.6 BeneficialOwnership <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "BeneficialOwnership5Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

#### 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 "CashSettlementSystem5Choice" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1281
Or}	Proprietary <Prtry>	[1..1]	±		1281

#### 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 "[TaxCapacityParty5Choice](#)" 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

#### 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 "[RepurchaseType24Choice](#)" 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]	±		1431

#### 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 "[MarketClientSide7Choice](#)" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1339
Or}	Proprietary <Prtry>	[1..1]	±		1339

#### 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 "[BlockTrade5Choice](#)" 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

#### 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 "Restriction6Choice" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

#### 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 "SettlementSystemMethod5Choice" on page 1425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1426

#### 9.4.7.4.7.17.5.14 NettingEligibility <NetgElgbty>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is eligible for netting.

**NettingEligibility <NetgElgbty>** contains one of the following elements (see "NettingEligibility5Choice" on page 1431 for details)

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

#### 9.4.7.4.7.17.5.15 CCPEligibility <CCPElgbty>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

**CCPEligibility <CCPElgbty>** contains one of the following elements (see "CentralCounterPartyEligibility5Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

#### 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 ["LetterOfGuarantee5Choice"](#) on page 1422 for details)

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

#### 9.4.7.4.7.17.5.17 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* ["SettlementTransactionCondition5Code"](#) on page 1956

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 ["PlaceOfTradeIdentification2"](#) on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1340
	LEI <LEI>	[0..1]	IdentifierSet		1340

#### 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 "[SafeKeepingPlace4](#)" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### 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 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282

#### 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 "[Quantity10Choice](#)" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

#### 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 1977



**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 "[AmountAndDirection18](#)" on page 1234 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1234
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1234

**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 "[AmountAndDirection59](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

**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 "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

**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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 "[SettlementDate20Choice](#)" on page 1286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1286
Or}	DateCode <DtCd>	[1..1]	±		1287

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 1974

#### 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 1974

#### 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 "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrcgId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

#### 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 "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrcgId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

#### 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 1976):

- *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:* "[RestrictedFINXMax350Text](#)" on page 1985

#### 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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.018.002.12**

## **SecuritiesTransactionPendingReport002V12**

### 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 SecuritiesTransactionPendingReport002V12 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	
	<b>Pagination</b> <Pgntn>	[1..1]	±		318
	<b>StatementGeneralDetails</b> <StmntGnlDtls>	[1..1]		C29	319
	<b>ReportNumber</b> <RptNb>	[0..1]	±		319
	<b>QueryReference</b> <QryRef>	[0..1]	Text		320
	<b>StatementIdentification</b> <StmntId>	[0..1]	Text		320
	<b>StatementDateTime</b> <StmntDtTm>	[1..1]	±		320
	<b>Frequency</b> <Frqcy>	[0..1]	±		320
	<b>UpdateType</b> <UpdTp>	[0..1]	±		320
	<b>StatementStructure</b> <StmntStr>	[1..1]	CodeSet		321
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		321
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		321
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		321
	<b>Status</b> <Sts>	[0..*]			322
	<b>StatusAndReason</b> <StsAndRsn>	[1..1]		C25, C33	325
{Or	<b>Proprietary</b> <Prtry>	[1..1]	±		325
Or	<b>MatchingStatus</b> <MtchgSts>	[1..1]	±		326
Or	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[1..1]	±		326
Or	<b>SettlementStatus</b> <SttlmSts>	[1..1]	±	C26	327
Or}	<b>InstructionProcessingStatus</b> <InstrPrcgSts>	[1..1]	±		328
	<b>Transaction</b> <Tx>	[0..*]		C18	329
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		332
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		332
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		332
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		332
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		332
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		332
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		333
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		333



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		333
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		333
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		333
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		333
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C3, C10, C16, C27, C28, C35, C36	333
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		338
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		339
	<b>SecuritiesMovementType</b> <SciesMvmntTp>	[1..1]	CodeSet		339
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		339
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C6, C32	339
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		340
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		341
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		341
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		341
	<b>SecuritiesRTGS</b> <SciesRTGS>	[0..1]	±		341
	<b>Registration</b> <Regn>	[0..1]	±		342
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		342
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		342
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		342
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		343
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		343
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		343
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		343
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		344
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		344
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		344
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		344

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		345
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		345
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C30	345
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		346
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	346
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		347
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		347
	<b>TradeDate</b> <TradDt>	[0..1]	±		348
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		348
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		348
	<b>LateDeliveryDate</b> <LateDlrvyDt>	[0..1]	±		349
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		349
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		349
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		349
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C21, C22, C23, C24	349
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C21, C22, C23, C24	351
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		352
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	352
	<b>Transactions</b> <TxS>	[0..*]		C19	352
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		355
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		355
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		355
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		355
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		355
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		356
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		356

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		356
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		356
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		356
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		356
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		356
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C3, C10, C16, C27, C28, C35, C36	357
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		362
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		363
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		363
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		363
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C6, C32	363
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		364
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		365
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		365
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		365
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		365
	<b>Registration</b> <Regn>	[0..1]	±		366
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		366
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		366
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		366
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		367
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		367
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		367
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		367
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		368
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		368
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		368

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		368
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		369
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		369
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C30	369
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		370
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	370
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		371
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		371
	<b>TradeDate</b> <TradDt>	[0..1]	±		372
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		372
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		372
	<b>LateDeliveryDate</b> <LateDlrvyDt>	[0..1]	±		373
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		373
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		373
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		373
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C21, C22, C23, C24	373
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C21, C22, C23, C24	375
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		376
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	376
	<b>StatusAndReason</b> <StsAndRsn>	[0..*]		C25, C33	376
{Or	<b>Proprietary</b> <Prtry>	[1..1]	±		377
Or	<b>MatchingStatus</b> <MtchgSts>	[1..1]	±		377
Or	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[1..1]	±		378
Or	<b>SettlementStatus</b> <SttlmSts>	[1..1]	±	C26	378
Or}	<b>InstructionProcessingStatus</b> <InstrPrngSts>	[1..1]	±		379

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

**C15 ISINPresenceRule**

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

**C16 LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trades that result from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**C17 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C18 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C19 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C20 OtherIdentificationPresenceRule**

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

**C21 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C22 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C23 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C24 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C25 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C26 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C27 PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

**C28 ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

**C29 ReportNumberRule**

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

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

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

**C30 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C31 SecuritiesMarketPracticeGroupGuideline**

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

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

*This constraint is defined at the MessageDefinition level.*

**C32 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C33 SettlementStatusAndMatchedRule**

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

**C34 SupplementaryDataRule**

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

**C35 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening



SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

### **C36 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

## 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 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1399
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1399

## 10.4.2 StatementGeneralDetails <StmtGnlDtls>

*Presence:* [1..1]

*Definition:* Provides general information to the report.

*Impacted by:* C29 "ReportNumberRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		319
	QueryReference <QryRef>	[0..1]	Text		320
	StatementIdentification <Stmtd>	[0..1]	Text		320
	StatementDateTime <Stmtdt>	[1..1]	±		320
	Frequency <Frqcy>	[0..1]	±		320
	UpdateType <UpdTp>	[0..1]	±		320
	StatementStructure <Stmtdstr>	[1..1]	CodeSet		321
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		321

### 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 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1450
Or}	Long <Lng>	[1..1]	Text		1450

#### 10.4.2.2 QueryReference <QryRef>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 10.4.2.3 StatementIdentification <StmtdId>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 10.4.2.5 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "Frequency26Choice" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1408
Or}	Proprietary <Prtry>	[1..1]	±		1408

#### 10.4.2.6 UpdateType <UpdTp>

*Presence:* [0..1]

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

**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType16Choice" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1405
Or}	Proprietary <Prtry>	[1..1]	±		1405

#### 10.4.2.7 StatementStructure <StmntStr>

*Presence:* [1..1]

*Definition:* Specifies whether the statement is sorted by status or transaction.

*Datatype:* "StatementStructure1Code" on page 1960

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 1976):

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

### 10.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification156" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

### 10.4.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

## 10.4.5 Status <Sts>

*Presence:* [0..\*]

*Definition:* Status information.

**Status <Sts>** contains the following **StatusAndReason43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StatusAndReason</b> <StsAndRsn>	[1..1]		C25, C33	325
{Or	<b>Proprietary</b> <Prtry>	[1..1]	±		325
Or	<b>MatchingStatus</b> <MtchgSts>	[1..1]	±		326
Or	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[1..1]	±		326
Or	<b>SettlementStatus</b> <SttlmSts>	[1..1]	±	C26	327
Or}	<b>InstructionProcessingStatus</b> <InstrPrpgSts>	[1..1]	±		328
	<b>Transaction</b> <Tx>	[0..*]		C18	329
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		332
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		332
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		332
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		332
	<b>Tradeldentification</b> <TradId>	[0..*]	Text		332
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		332
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		333
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		333
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		333
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		333
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		333
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		333
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C3, C10, C16, C27, C28, C35, C36	333
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		338
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		339
	<b>SecuritiesMovementType</b> <ScitiesMvmntTp>	[1..1]	CodeSet		339
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		339
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C6, C32	339

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		340
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		341
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		341
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		341
	<b>SecuritiesRTGS</b> <ScitiesRTGS>	[0..1]	±		341
	<b>Registration</b> <Regn>	[0..1]	±		342
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		342
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		342
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		342
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		343
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		343
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		343
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		343
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		344
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		344
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		344
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		344
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		345
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		345
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C30	345
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		346
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	346
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		347
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		347
	<b>TradeDate</b> <TradDt>	[0..1]	±		348
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		348
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		348
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		349
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		349
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		349



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		349
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	349
	<b>ReceivingSettlementParties</b> <RcvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	351
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		352
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	352

#### 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 **Status33Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Proprietary</b> <Prtry>	[1..1]	±		325
Or	<b>MatchingStatus</b> <MtchgSts>	[1..1]	±		326
Or	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[1..1]	±		326
Or	<b>SettlementStatus</b> <SttlmSts>	[1..1]	±	C26	327
Or}	<b>InstructionProcessingStatus</b> <InstrProrgSts>	[1..1]	±		328

#### 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 "ProprietaryStatusAndReason7" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

#### 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 "MatchingStatus32Choice" on page 1802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1802
Or	Unmatched <Umtchd>	[1..1]			1803
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1803
Or}	Reason <Rsn>	[1..*]			1803
	Code <Cd>	[1..1]			1803
{Or	Code <Cd>	[1..1]	CodeSet		1804
Or}	Proprietary <Prtry>	[1..1]	±		1806
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1806
Or}	Proprietary <Prtry>	[1..1]	±		1806

#### 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 "MatchingStatus32Choice" on page 1802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1802
Or	Unmatched <Umtchd>	[1..1]			1803
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1803
Or}	Reason <Rsn>	[1..*]			1803
	Code <Cd>	[1..1]			1803
{Or	Code <Cd>	[1..1]	CodeSet		1804
Or}	Proprietary <Prtry>	[1..1]	±		1806
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1806
Or}	Proprietary <Prtry>	[1..1]	±		1806

#### 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 "SettlementStatus29Choice" on page 1610 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1611
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1612
Or}	Reason <Rsn>	[1..*]			1612
	Code <Cd>	[1..1]			1612
{Or	Code <Cd>	[1..1]	CodeSet		1612
Or}	Proprietary <Prtry>	[1..1]	±		1615
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1616
Or	Failing <Fng>	[1..1]			1616
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1616
Or}	Reason <Rsn>	[1..*]			1616
	Code <Cd>	[1..1]			1617
{Or	Code <Cd>	[1..1]	CodeSet		1617
Or}	Proprietary <Prtry>	[1..1]	±		1620
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1621
Or}	Proprietary <Prtry>	[1..1]	±		1621

#### 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 "InstructionProcessingStatus45Choice" on page 1606 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		1607
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	1607
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1607
Or	Cancelled <Canc>	[1..1]	±		1608
Or	Generated <Gnrtd>	[1..1]			1608
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1608
Or}	Reason <Rsn>	[1..*]	±		1609
Or	Repair <Rpr>	[1..1]	±		1609
Or	PendingCancellation <PdgCxl>	[1..1]	±		1609
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	1610

#### 10.4.5.2 Transaction <Tx>

*Presence:* [0..\*]

*Definition:* Details of the transactions reported.

*Impacted by:* C18 "NoAccountOwnerTransactionIdentificationRule"

Transaction &lt;Tx&gt; contains the following Transaction117 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		332
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		332
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		332
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		332
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		332
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		332
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		333
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		333
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		333
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		333
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		333
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		333
	<b>TransactionDetails</b> <TxDtIs>	[0..1]		C3, C10, C16, C27, C28, C35, C36	333
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		338
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		339
	<b>SecuritiesMovementType</b> <SciesMvmntTp>	[1..1]	CodeSet		339
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		339
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C6, C32	339
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		340
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		341
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		341
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		341
	<b>SecuritiesRTGS</b> <SciesRTGS>	[0..1]	±		341
	<b>Registration</b> <Regn>	[0..1]	±		342
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		342

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		342
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		342
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		343
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		343
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		343
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		343
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		344
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		344
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		344
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		344
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		345
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		345
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C30	345
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		346
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	346
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		347
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		347
	<b>TradeDate</b> <TradDt>	[0..1]	±		348
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		348
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		348
	<b>LateDeliveryDate</b> <LateDlvyDt>	[0..1]	±		349
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		349
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		349
	<b>MatchedStatusTimeStamp</b> <MchdStsTmStmp>	[0..1]	DateTime		349
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C21, C22, C23, C24	349
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C21, C22, C23, C24	351
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		352

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	352

**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:* "RestrictedFINXMax16Text" on page 1983

**10.4.5.2.2 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**10.4.5.2.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax52Text" on page 1986

**10.4.5.2.6 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "RestrictedFINXMax16Text" on page 1983



**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:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax16Text" on page 1983

**10.4.5.2.11 ClientCollateralInstructionIdentification <CIntCollInstrId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**10.4.5.2.12 TripartyAgentServiceProviderCollateralInstructionIdentification  
<TrptyAgtSvcPrvdrCollInstrId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**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 <TxDtls>** contains the following **TransactionDetails144** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		338
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		339
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		339
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		339
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C6, C32	339
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		340
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		341
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		341
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		341
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		341
	<b>Registration</b> <Regn>	[0..1]	±		342
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		342
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		342
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		342
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		343
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		343
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		343
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		343
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		344
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		344
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		344
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		344
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		345
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		345
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C30	345
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		346
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	346
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		347

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		347
	<b>TradeDate</b> <TradDt>	[0..1]	±		348
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		348
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		348
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		349
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		349
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		349
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		349
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	349
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C21, C22, C23, C24	351
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		352
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	352

### Constraints

- **AdditionalDetailsRule**

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

- **DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties/Party1 Must be present

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trades that result from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

On Condition

/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/PostingAmount Must be present

- **ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties/Party1 Must be present

- **TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

#### 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 "TransactionActivity4Choice" on page 1822 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1822
Or}	Proprietary <Prtry>	[1..1]	±		1823

**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 "[SettlementOrCorporateActionEvent32Choice](#)" on page 1351 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1351
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1352

**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 1902

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 1849

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 **SettlementDetails197** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		340
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		341
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		341
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		341
	<b>SecuritiesRTGS</b> <ScitiesRTGS>	[0..1]	±		341
	<b>Registration</b> <Regn>	[0..1]	±		342
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		342
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		342
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		342
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		343
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		343
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		343
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		343
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		344
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		344
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		344
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		344
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		345

#### 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 "[HoldIndicator7](#)" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1435
	Reason <Rsn>	[0..*]	±		1435

#### 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 "[SettlementTransactionCondition37Choice](#)" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1351

#### 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 "[SettlingCapacity8Choice](#)" on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1427

#### 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 "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 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 "SecuritiesRTGS5Choice" on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1399
Or}	Proprietary <Prtry>	[1..1]	±		1400

#### 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 "Registration11Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1349

#### 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 "BeneficialOwnership5Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

#### 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 "CashSettlementSystem5Choice" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1281
Or}	Proprietary <Prtry>	[1..1]	±		1281

#### 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 "[TaxCapacityParty5Choice](#)" 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

#### 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 "[RepurchaseType24Choice](#)" 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]	±		1431

#### 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 "[MarketClientSide7Choice](#)" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1339
Or}	Proprietary <Prtry>	[1..1]	±		1339

#### 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 "[BlockTrade5Choice](#)" 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

#### 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 "[Restriction6Choice](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

#### 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 "[SettlementSystemMethod5Choice](#)" on page 1425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1426

#### 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 "[NettingEligibility5Choice](#)" on page 1431 for details)

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

#### 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 "[CentralCounterPartyEligibility5Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

#### 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 ["LetterOfGuarantee5Choice"](#) on page 1422 for details)

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

#### 10.4.5.2.13.5.18 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* ["SettlementTransactionCondition5Code"](#) on page 1956

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 ["PlaceOfTradeIdentification2"](#) on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1340
	LEI <LEI>	[0..1]	IdentifierSet		1340

#### 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 "[SafeKeepingPlace4](#)" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### 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 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282

#### 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 "[SecurityIdentification20](#)" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

**Constraints**

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

**10.4.5.2.13.10 PostingQuantity <PstngQty>**

*Presence:* [1..1]

*Definition:* Quantity of financial instrument (to be) posted to the safekeeping account.

**PostingQuantity <PstngQty>** contains one of the following elements (see "[Quantity10Choice](#)" on [page 1559](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

**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 "[AmountAndDirection67](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1224
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1225
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1225

#### 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 "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 "[SettlementDate32Choice](#)" on page 1285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1285
Or}	DateCode <DtCd>	[1..1]	±		1285



**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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

**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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

**10.4.5.2.13.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* ["ISODatetime"](#) on page 1974**10.4.5.2.13.18 MatchedStatusTimeStamp <MtchdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is matched.*Datatype:* ["ISODatetime"](#) on page 1974**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 "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrcgId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

#### 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 "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrcgId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

**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:* "RestrictedFINXMax350Text" on page 1985

#### 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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 <Tx>

*Presence:* [0..\*]

*Definition:* Details of the transactions reported.

*Impacted by:* C19 "NoAccountOwnerTransactionIdentificationRule"

**Transactions <Txs>** contains the following **Transaction118** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		355
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		355
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		355
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		355
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		355
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		356
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		356
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		356
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		356
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		356
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		356
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		356
	<b>TransactionDetails</b> <TxDtIs>	[0..1]		C3, C10, C16, C27, C28, C35, C36	357
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		362
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		363
	<b>SecuritiesMovementType</b> <SciesMvmntTp>	[1..1]	CodeSet		363
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		363
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C6, C32	363
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		364
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		365
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		365
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		365
	<b>SecuritiesRTGS</b> <SciesRTGS>	[0..1]	±		365
	<b>Registration</b> <Regn>	[0..1]	±		366
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		366

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		366
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		366
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		367
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		367
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		367
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		367
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		368
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		368
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		368
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		368
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		369
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		369
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C30	369
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		370
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	370
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		371
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		371
	<b>TradeDate</b> <TradDt>	[0..1]	±		372
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		372
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		372
	<b>LateDeliveryDate</b> <LateDlrvyDt>	[0..1]	±		373
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		373
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		373
	<b>MatchedStatusTimeStamp</b> <MchdStsTmStmp>	[0..1]	DateTime		373
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C21, C22, C23, C24	373
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C21, C22, C23, C24	375
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		376

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	376
	<b>StatusAndReason</b> <StsAndRsn>	[0..*]		C25, C33	376
{Or	<b>Proprietary</b> <Prtry>	[1..1]	±		377
Or	<b>MatchingStatus</b> <MtchgSts>	[1..1]	±		377
Or	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[1..1]	±		378
Or	<b>SettlementStatus</b> <SttlmSts>	[1..1]	±	C26	378
Or}	<b>InstructionProcessingStatus</b> <InstrPrcgSts>	[1..1]	±		379

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**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:* "RestrictedFINXMax16Text" on page 1983

**10.4.6.2 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax16Text" on page 1983

**10.4.6.4 ProcessorTransactionIdentification <PrcrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax52Text" on page 1986

#### **10.4.6.6 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **10.4.6.7 CommonIdentification <CmonId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **10.4.6.8 CorporateActionEventIdentification <CorpActnEvtId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **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:* "RestrictedFINXMax16Text" on page 1983

#### **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:* "RestrictedFINXMax16Text" on page 1983

#### **10.4.6.11 ClientCollateralInstructionIdentification <ClntCollInstrId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **10.4.6.12 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>**

*Presence:* [0..1]

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



*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **10.4.6.13 TransactionDetails <TxDtls>**

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

*Impacted by:* C3 "AdditionalDetailsRule", C10 "DeliveringParty1Rule", C16 "LateDeliveryDateRule", C27 "PostingAmountRule", C28 "ReceivingParty1Rule", C35 "TwoLegTransactionOpeningClosing1Rule", C36 "TwoLegTransactionOpeningClosing2Rule"

TransactionDetails &lt;TxDtIs&gt; contains the following TransactionDetails144 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		362
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		363
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		363
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		363
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C6, C32	363
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		364
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		365
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		365
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		365
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		365
	<b>Registration</b> <Regn>	[0..1]	±		366
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		366
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		366
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		366
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		367
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		367
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		367
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		367
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		368
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		368
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		368
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		368
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		369
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		369
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C30	369
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		370
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	370
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		371

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		371
	<b>TradeDate</b> <TradDt>	[0..1]	±		372
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		372
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		372
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		373
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		373
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		373
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		373
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	373
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C21, C22, C23, C24	375
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		376
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	376

### Constraints

- **AdditionalDetailsRule**

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

- **DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties/Party1 Must be present

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trades that result from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

On Condition

/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/PostingAmount Must be present

- **ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties/Party1 Must be present

- **TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

#### 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 "TransactionActivity4Choice" on page 1822 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1822
Or}	Proprietary <Prtry>	[1..1]	±		1823

**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 ["SettlementOrCorporateActionEvent32Choice"](#) on page 1351 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1351
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1352

**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 1902

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 1849

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 **SettlementDetails197** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		364
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		365
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		365
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		365
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		365
	<b>Registration</b> <Regn>	[0..1]	±		366
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		366
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		366
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		366
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		367
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		367
	<b>BlockTrade</b> <BckTrad>	[0..1]	±		367
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		367
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		368
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		368
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		368
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		368
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		369

#### 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 "[HoldIndicator7](#)" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1435
	Reason <Rsn>	[0..*]	±		1435

#### 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 "[SettlementTransactionCondition37Choice](#)" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1351

#### 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 "[SettlingCapacity8Choice](#)" on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1427

#### 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 "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 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 "SecuritiesRTGS5Choice" on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1399
Or}	Proprietary <Prtry>	[1..1]	±		1400

#### 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 "Registration11Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1349

#### 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 "BeneficialOwnership5Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

#### 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 "CashSettlementSystem5Choice" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1281
Or}	Proprietary <Prtry>	[1..1]	±		1281

#### 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 "[TaxCapacityParty5Choice](#)" 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

#### 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 "[RepurchaseType24Choice](#)" 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]	±		1431

#### 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 "[MarketClientSide7Choice](#)" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1339
Or}	Proprietary <Prtry>	[1..1]	±		1339

#### 10.4.6.13.5.12 BlockTrade <BlickTrad>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction is a block parent or child.

**BlockTrade <BlickTrad>** contains one of the following elements (see "[BlockTrade5Choice](#)" on page 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

#### 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 "[Restriction6Choice](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

#### 10.4.6.13.5.14 SettlementSystemMethod <StlmSysMtd>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

**SettlementSystemMethod <StlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod5Choice](#)" on page 1425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1426

#### 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 "[NettingEligibility5Choice](#)" on page 1431 for details)

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

#### 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 "[CentralCounterPartyEligibility5Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

#### 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 "LetterOfGuarantee5Choice" on page 1422 for details)

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

#### 10.4.6.13.5.18 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 1956

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 "PlaceOfTradeIdentification2" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1340
	LEI <LEI>	[0..1]	IdentifierSet		1340

#### 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 "[SafeKeepingPlace4](#)" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### 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 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282

#### 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 "[SecurityIdentification20](#)" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrlId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

**Constraints**

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

**10.4.6.13.10 PostingQuantity <PstngQty>**

*Presence:* [1..1]

*Definition:* Quantity of financial instrument (to be) posted to the safekeeping account.

**PostingQuantity <PstngQty>** contains one of the following elements (see "[Quantity10Choice](#)" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

**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 "[AmountAndDirection67](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1224
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1225
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1225

#### 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 "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 "[SettlementDate32Choice](#)" on page 1285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1285
Or}	DateCode <DtCd>	[1..1]	±		1285



**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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

**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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

**10.4.6.13.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* "ISODatetime" on page 1974**10.4.6.13.18 MatchedStatusTimeStamp <MtchdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is matched.*Datatype:* "ISODatetime" on page 1974**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 "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrcgId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

#### 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 "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrcgId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

**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:* "RestrictedFINXMax350Text" on page 1985

#### 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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 **Status33Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Proprietary</b> <Prtry>	[1..1]	±		377
Or	<b>MatchingStatus</b> <MtchgSts>	[1..1]	±		377
Or	<b>InferredMatchingStatus</b> <IfrdMtchgSts>	[1..1]	±		378
Or	<b>SettlementStatus</b> <SttlmSts>	[1..1]	±	C26	378
Or}	<b>InstructionProcessingStatus</b> <InstrPrpgSts>	[1..1]	±		379

#### 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 "[ProprietaryStatusAndReason7](#)" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

#### 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 "[MatchingStatus32Choice](#)" on page 1802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1802
Or	Unmatched <Umtchd>	[1..1]			1803
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1803
Or}	Reason <Rsn>	[1..*]			1803
	Code <Cd>	[1..1]			1803
{Or	Code <Cd>	[1..1]	CodeSet		1804
Or}	Proprietary <Prtry>	[1..1]	±		1806
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1806
Or}	Proprietary <Prtry>	[1..1]	±		1806

#### 10.4.6.14.3 InferredMatchingStatus <IfrrdMtchgSts>

*Presence:* [1..1]

*Definition:* Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

**InferredMatchingStatus <IfrrdMtchgSts>** contains one of the following elements (see "[MatchingStatus32Choice](#)" on page 1802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1802
Or	Unmatched <Umtchd>	[1..1]			1803
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1803
Or}	Reason <Rsn>	[1..*]			1803
	Code <Cd>	[1..1]			1803
{Or	Code <Cd>	[1..1]	CodeSet		1804
Or}	Proprietary <Prtry>	[1..1]	±		1806
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1806
Or}	Proprietary <Prtry>	[1..1]	±		1806

#### 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 "SettlementStatus29Choice" on page 1610 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1611
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1612
Or}	Reason <Rsn>	[1..*]			1612
	Code <Cd>	[1..1]			1612
{Or	Code <Cd>	[1..1]	CodeSet		1612
Or}	Proprietary <Prtry>	[1..1]	±		1615
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1616
Or	Failing <Fng>	[1..1]			1616
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1616
Or}	Reason <Rsn>	[1..*]			1616
	Code <Cd>	[1..1]			1617
{Or	Code <Cd>	[1..1]	CodeSet		1617
Or}	Proprietary <Prtry>	[1..1]	±		1620
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1621
Or}	Proprietary <Prtry>	[1..1]	±		1621

#### 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 "InstructionProcessingStatus45Choice" on page 1606 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		1607
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	1607
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1607
Or	Cancelled <Canc>	[1..1]	±		1608
Or	Generated <Gnrtd>	[1..1]			1608
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1608
Or}	Reason <Rsn>	[1..*]	±		1609
Or	Repair <Rpr>	[1..1]	±		1609
Or	PendingCancellation <PdgCxl>	[1..1]	±		1609
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	1610



# 11     **semt.019.002.09**

## **SecuritiesSettlementTransactionAllegementReport002V09**

### 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 SecuritiesSettlementTransactionAllegementReport002V09 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]	±		391
	StatementGeneralDetails <StmntGnlDtls>	[1..1]		C33	392
	ReportNumber <RptNb>	[0..1]	±		392
	QueryReference <QryRef>	[0..1]	Text		393
	StatementIdentification <StmntId>	[0..1]	Text		393
	StatementDateTime <StmntDtTm>	[1..1]	±		393
	Frequency <Frqcy>	[0..1]	±		393
	UpdateType <UpdTp>	[0..1]	±		393
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		394
	AccountOwner <AcctOwnr>	[0..1]	±		394
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		394
	AllegementDetails <AllgmtDtls>	[0..*]		C14, C23, C32, C36, C41, C42, C43	394
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		400
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		401
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		401
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		401
	TradeIdentification <TradId>	[0..*]	Text		401
	CommonIdentification <CmonId>	[0..1]	Text		401
	PoolIdentification <PoolId>	[0..1]	Text		401
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		401
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		402
	Payment <Pmt>	[1..1]	CodeSet		402
	Status <Sts>	[0..1]	±		402
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		402
	PlaceOfClearing <PlcOfClr>	[0..1]	±		403

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeDate</b> <TradDt>	[0..1]	±		403
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		403
	<b>DealPrice</b> <DealPric>	[0..1]	±		404
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C25	404
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C17, C18, C21, C22, C26	404
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C3, C31	405
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		408
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		408
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]	±	C15, C35	409
	<b>SecuritiesFinancingDetails</b> <SctiesFincgDtls>	[0..1]			409
	<b>SecuritiesFinancingTradeldentification</b> <SctiesFincgTradId>	[0..1]	Text		410
	<b>ClosingLegIdentification</b> <ClsgLegId>	[0..1]	Text		410
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		410
	<b>RateType</b> <RateTp>	[0..1]	±		411
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		411
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		411
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		411
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		412
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C39	412
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		412
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		412
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		413
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		413
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C10, C38	413
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	414
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C9, C16, C27, C28,	416

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C29, C30, C37	
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		418
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		418
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C20	419
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C40	419

## 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](http://www.smpg.info).

**C10 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

**C11 Country**

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

**C12 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C13 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C14 DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

**C15 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**C16 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C17 DescriptionPresenceRule**

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

#### **C18 DescriptionUsageRule**

Description must be used alone as the last resort.

#### **C19 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

#### **C20 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

#### **C21 ISINGuideline**

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

#### **C22 ISINPresenceRule**

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

#### **C23 LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trades that result from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

#### **C24 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

#### **C25 NumberRule**

If Number is negative, then Sign must be present.

#### **C26 OtherIdentificationPresenceRule**

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

**C27 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C28 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C29 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C30 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C31 PlaceOfListingRule**

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

**C32 ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

**C33 ReportNumberRule**

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

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

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

**C34 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C35 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

**C36 SettlementAmountRule**

If the instruction is against payment, then SettlementAmount must be present.

**C37 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).



**C38 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C39 SignRule**

When Sign is present, rate must not be zero.

**C40 SupplementaryDataRule**

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

**C41 TradeDateRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C42 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

---

**TriParty Repo Closing**

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

**TriParty Reverse Repo Opening**

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

**TriParty Reverse Repo Closing**

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

**Securities Lending Initiation**

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

**Securities Lending Return**

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

**Securities Borrowing Initiation**

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

**Securities Borrowing Return**

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

**C43 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is alleged by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

## 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 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1399
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1399

## 11.4.2 StatementGeneralDetails <StmtGnIDtls>

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

**Definition:** General information related to the report.

**Impacted by:** C33 "ReportNumberRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		392
	QueryReference <QryRef>	[0..1]	Text		393
	StatementIdentification <StmntId>	[0..1]	Text		393
	StatementDateTime <StmntDtTm>	[1..1]	±		393
	Frequency <Frqcy>	[0..1]	±		393
	UpdateType <UpdTp>	[0..1]	±		393
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		394

### 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 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1450
Or}	Long <Lng>	[1..1]	Text		1450

#### 11.4.2.2 QueryReference <QryRef>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 11.4.2.3 StatementIdentification <StmtdId>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 11.4.2.5 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "Frequency26Choice" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1408
Or}	Proprietary <Prtry>	[1..1]	±		1408

#### 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 ["UpdateType16Choice"](#) 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]	±		1405

#### 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 1976):

- *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 ["PartyIdentification156"](#) on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

### 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 ["SecuritiesAccount30"](#) on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

### 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 **SecuritiesTradeDetails127** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		400
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		401
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		401
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		401
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		401
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		401
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		401
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		401
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		402
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		402
	<b>Status</b> <Sts>	[0..1]	±		402
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		402
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		403
	<b>TradeDate</b> <TradDt>	[0..1]	±		403
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		403
	<b>DealPrice</b> <DealPric>	[0..1]	±		404
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C25	404
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C17, C18, C21, C22, C26	404
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C3, C31	405
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		408
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		408
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]	±	C15, C35	409
	<b>SecuritiesFinancingDetails</b> <SctiesFincgDtls>	[0..1]			409
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		410
	<b>ClosingLegIdentification</b> <ClsLegId>	[0..1]	Text		410
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		410
	<b>RateType</b> <RateTp>	[0..1]	±		411



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		411
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		411
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		411
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		412
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C39	412
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		412
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		412
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		413
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		413
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C10, C38	413
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	414
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C9, C16, C27, C28, C29, C30, C37	416
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		418
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		418
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C20	419
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C40	419

### Constraints

- **DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties Must be present

And /DeliveringSettlementParties/Party1 Must be present

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trades that result from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

---

**• ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties Must be present

And /ReceivingSettlementParties/Party1 Must be present

**• SettlementAmountRule**

If the instruction is against payment, then SettlementAmount must be present.

On Condition

/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/SettlementAmount Must be present

**• TradeDateRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**• TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is alleged by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

---

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

#### 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:* "RestrictedFINXMax16Text" on page 1983

#### **11.4.5.2 AccountServicerTransactionIdentification <AcctSvcrTxld>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **11.4.5.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **11.4.5.4 ProcessorTransactionIdentification <PcrTxld>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **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:* "RestrictedFINXMax52Text" on page 1986

#### **11.4.5.6 CommonIdentification <CmonId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **11.4.5.7 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **11.4.5.8 CollateralTransactionIdentification <CollTxld>**

*Presence:* [0..\*]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**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 1902

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 1849

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).

**11.4.5.11 Status <Sts>***Presence:* [0..1]*Definition:* Status of the allegement.**Status <Sts>** contains one of the following elements (see "AllegementStatus4Choice" on page 1681 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1682
Or}	Proprietary <Prtry>	[1..1]	±		1682

**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 "[PlaceOfTradeIdentification2](#)" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1340
	LEI <LEI>	[0..1]	IdentifierSet		1340

#### 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 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282

#### 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 "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

#### 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 "[SettlementDate20Choice](#)" on page 1286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1286
Or}	DateCode <DtCd>	[1..1]	±		1287

**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 "Price11" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1528
{Or	Yielded <Yldd>	[1..1]	Indicator		1528
Or}	ValueType <ValTp>	[1..1]	CodeSet		1529
	Value <Val>	[1..1]	±		1529

**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 1977

**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 "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <Othrid>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

#### Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

#### 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 "FinancialInstrumentAttributes97" on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1303
	DayCountBasis <DayCntBsis>	[0..1]	±		1303
	RegistrationForm <RegnForm>	[0..1]	±		1304
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1304
	PaymentStatus <PmtSts>	[0..1]	±		1304
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1304
	ClassificationType <ClssfctnTp>	[0..1]	±		1305
	OptionStyle <OptnStyle>	[0..1]	±		1305
	OptionType <OptnTp>	[0..1]	±		1305
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1305
	CouponDate <CpnDt>	[0..1]	Date		1306
	ExpiryDate <XpryDt>	[0..1]	Date		1306
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1306
	MaturityDate <MtrtyDt>	[0..1]	Date		1306
	IssueDate <IssDt>	[0..1]	Date		1306
	NextCallableDate <NxtClblDt>	[0..1]	Date		1306
	PutableDate <PutblDt>	[0..1]	Date		1307
	DatedDate <DtdDt>	[0..1]	Date		1307
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1307
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1307
	CurrentFactor <CurFctr>	[0..1]	Rate		1307
	NextFactor <NxtFctr>	[0..1]	Rate		1307
	InterestRate <IntrstRate>	[0..1]	Rate		1307
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1307
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1308
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1308
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1308
	PoolNumber <PoolNb>	[0..1]	±		1308
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1308
	CallableIndicator <ClblInd>	[0..1]	Indicator		1309

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1309
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1309
	ExercisePrice <ExrcPric>	[0..1]	±		1309
	SubscriptionPrice <SbcptPric>	[0..1]	±		1310
	ConversionPrice <ConvsPric>	[0..1]	±		1310
	StrikePrice <StrkPric>	[0..1]	±		1310
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1310
	ContractSize <CtrctSz>	[0..1]	±		1311
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C3, C4, C5, C6, C8	1311
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1312

**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 "TradeTransactionCondition6Choice" on page 1820 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1821
Or}	Proprietary <Prtry>	[1..1]	±		1822

**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 "TypeOfPrice32Choice" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1541
Or}	Proprietary <Prtry>	[1..1]	±		1541

#### 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 "QuantityAndAccount89" on page 1174 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1175
	DenominationChoice <DnmtnChc>	[0..1]	Text		1175
	CashAccount <CshAcct>	[0..1]	±		1175
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1175
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1176

##### 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  
**SecuritiesFinancingTransactionDetails50** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		410
	<b>ClosingLegIdentification</b> <ClsLegId>	[0..1]	Text		410
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		410
	<b>RateType</b> <RateTp>	[0..1]	±		411
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		411
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		411
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		411
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		412
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C39	412
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		412
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		412
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		413
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		413

#### 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:* "RestrictedFINXMax52Text" on page 1986

#### 11.4.5.23.2 ClosingLegIdentification <ClsLegId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 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 "[TerminationDate7Choice](#)" on page 1283 for details)

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

#### 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 "[RateType67Choice](#)" on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1404
Or}	Proprietary <Prtry>	[1..1]	±		1405

#### 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 "[LegalFramework4Choice](#)" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1404
Or}	Proprietary <Prtry>	[1..1]	±		1404

#### 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 1976):

- *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 1976):

- *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 "RateName2" on page 1553 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1553
	RateName <RateNm>	[1..1]	Text		1553

#### 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 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

##### 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 1978

#### 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 "AmountAndDirection59" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

#### 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 "AmountAndDirection59" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

#### 11.4.5.23.13 SecondLegNarrative <ScndLegNrrtv>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax140Text" on page 1983

#### 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 "[SettlementDetails174](#)" on page 1581 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1581
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1581
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1582
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1582
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1582
	CashClearingSystem <CshClrSys>	[0..1]	±		1583
	MarketClientSide <MktClntSd>	[0..1]	±		1583
	Registration <Regn>	[0..1]	±		1583
	RepurchaseType <RpTp>	[0..1]	±		1583
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1584
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1584

#### 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.

#### 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 "SettlementParties81" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### 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 "SettlementParties81" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

---

**Constraints****• BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**• DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**• Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

**• Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

**• Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

**• Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### 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 "[AmountAndDirection92](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1192
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1192
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1192
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1193
	ValueDate <ValDt>	[0..1]	±		1193

#### 11.4.5.28 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts36" on page 1182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1182
	ChargesFees <ChrgsFees>	[0..1]	±		1183
	TradeAmount <TradAmt>	[0..1]	±		1183
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1183
	LocalTax <LclTax>	[0..1]	±		1184
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1184
	Other <Othr>	[0..1]	±		1184
	StampDuty <StmpDty>	[0..1]	±		1185
	TransactionTax <TxTax>	[0..1]	±		1185
	WithholdingTax <WhldgTax>	[0..1]	±		1185
	ConsumptionTax <CsmptnTax>	[0..1]	±		1185

#### 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 elements (see "OtherParties37" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1455
	QualifiedForeignIntermediary <QlfdFrgrnIntrmy>	[0..1]	±		1456
	StockExchange <StockXchg>	[0..1]	±		1456
	TradeRegulator <TradRgltr>	[0..1]	±		1456
	TripartyAgent <TrptyAgt>	[0..1]	±		1457

#### 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.

#### 11.4.5.30 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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.020.002.06**

## **SecuritiesMessageCancellationAdvice002V06**

### 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 SecuritiesMessageCancellationAdvice002V06 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> <SciesMsgCxlAdv>	[1..1]			
	<b>Reference</b> <Ref>	[1..1]		C2, C3	424
{Or	<b>SecuritiesSettlementTransactionConfirmationIdentification</b> <SciesSttlmTxConfId>	[1..1]	±		426
Or	<b>IntraPositionMovementConfirmationIdentification</b> <IntraPosMvmntConfId>	[1..1]	Text		426
Or	<b>SecuritiesBalanceAccountingReportIdentification</b> <SciesBalAcctgRptId>	[1..1]	Text		426
Or	<b>SecuritiesBalanceCustodyReportIdentification</b> <SciesBalCtdyRptId>	[1..1]	Text		426
Or	<b>IntraPositionMovementPostingReportIdentification</b> <IntraPosMvmntPstngRptId>	[1..1]	Text		426
Or	<b>SecuritiesFinancingConfirmationIdentification</b> <SciesFincgConfId>	[1..1]	±		426
Or	<b>SecuritiesTransactionPendingReportIdentification</b> <SciesTxPdgRptId>	[1..1]	Text		427
Or	<b>SecuritiesTransactionPostingReportIdentification</b> <SciesTxPstngRptId>	[1..1]	Text		427
Or	<b>SecuritiesSettlementTransactionAllegementReportIdentification</b> <SciesSttlmTxAllgmtRptId>	[1..1]	Text		427
Or	<b>SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification</b> <SciesSttlmTxAllgmtNtfctnTxId>	[1..1]	±		427
Or	<b>PortfolioTransferNotificationIdentification</b> <PrftlTrfNtfctnId>	[1..1]	Text		427
Or	<b>SecuritiesSettlementTransactionGenerationNotificationIdentification</b> <SciesSttlmTxGnrtnNtfctnId>	[1..1]	±		428
Or	<b>OtherMessageIdentification</b> <OthrMsgId>	[1..1]	Text		428
Or	<b>TotalPortfolioValuationReportIdentification</b> <TtlPrftlValtnRptId>	[1..1]	Text		428
Or	<b>TripartyCollateralTransactionInstructionProcessingStatusAdviceIdentification</b> <TrptyCollTxInstrPrcgStsAdvId>	[1..1]	Text		428
Or	<b>TripartyCollateralStatusAdviceIdentification</b> <TrptyCollStsAdvId>	[1..1]	Text		428
Or}	<b>TripartyCollateralAndExposureReportIdentification</b> <TrptyCollAndXpsrRptId>	[1..1]	Text		429
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		429
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		429
	<b>SupplementaryData</b> <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 **References71Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>SecuritiesSettlementTransactionConfirmationIdentification</b> <SctiesSttlmTxConfld>	[1..1]	±		426
Or	<b>IntraPositionMovementConfirmationIdentification</b> <IntraPosMvmntConfld>	[1..1]	Text		426
Or	<b>SecuritiesBalanceAccountingReportIdentification</b> <SctiesBalAcctgRptld>	[1..1]	Text		426
Or	<b>SecuritiesBalanceCustodyReportIdentification</b> <SctiesBalCtdyRptld>	[1..1]	Text		426
Or	<b>IntraPositionMovementPostingReportIdentification</b> <IntraPosMvmntPstngRptld>	[1..1]	Text		426
Or	<b>SecuritiesFinancingConfirmationIdentification</b> <SctiesFincgConfld>	[1..1]	±		426
Or	<b>SecuritiesTransactionPendingReportIdentification</b> <SctiesTxPdgRptld>	[1..1]	Text		427
Or	<b>SecuritiesTransactionPostingReportIdentification</b> <SctiesTxPstngRptld>	[1..1]	Text		427
Or	<b>SecuritiesSettlementTransactionAllegementReportIdentification</b> <SctiesSttlmTxAllgmtRptld>	[1..1]	Text		427
Or	<b>SecuritiesSettlementTransactionAllegementNotificationIdentification</b> <SctiesSttlmTxAllgmtNtfctnTxld>	[1..1]	±		427
Or	<b>PortfolioTransferNotificationIdentification</b> <PrftlTrfNtfctnld>	[1..1]	Text		427
Or	<b>SecuritiesSettlementTransactionGenerationNotificationIdentification</b> <SctiesSttlmTxGnrtnNtfctnld>	[1..1]	±		428
Or	<b>OtherMessageIdentification</b> <OthrMsgld>	[1..1]	Text		428
Or	<b>TotalPortfolioValuationReportIdentification</b> <TtlPrftlValtnRptld>	[1..1]	Text		428
Or	<b>TripartyCollateralTransactionInstructionProcessingStatusAdviceIdentification</b> <TrptyCollTxInstrPrcgStsAdvclld>	[1..1]	Text		428
Or	<b>TripartyCollateralStatusAdviceIdentification</b> <TrptyCollStsAdvclld>	[1..1]	Text		428
Or}	<b>TripartyCollateralAndExposureReportIdentification</b> <TrptyCollAndXpsrRptld>	[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 <SctiesSttImTxConfId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the confirmation to be cancelled.

**SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttImTxConfId>** contains the following elements (see "[SettlementTypeAndIdentification22](#)" on page 1323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1324
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1324
	Payment <Pmt>	[1..1]	CodeSet		1324

#### 12.4.1.2 IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfId>

*Presence:* [1..1]

*Definition:* Unambiguous account servicer identification of the intra-position movement confirmation to be cancelled.

*Datatype:* "[RestrictedFINXMax16Text](#)" on page 1983

#### 12.4.1.3 SecuritiesBalanceAccountingReportIdentification <SctiesBalAcctgRptId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the report message to be cancelled.

*Datatype:* "[RestrictedFINXMax16Text](#)" on page 1983

#### 12.4.1.4 SecuritiesBalanceCustodyReportIdentification <SctiesBalCtdyRptId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the report message to be cancelled.

*Datatype:* "[RestrictedFINXMax16Text](#)" on page 1983

#### 12.4.1.5 IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptId>

*Presence:* [1..1]

*Definition:* Identification of the intra-position movement posting report to be cancelled.

*Datatype:* "[RestrictedFINXMax16Text](#)" on page 1983

#### 12.4.1.6 SecuritiesFinancingConfirmationIdentification <SctiesFincgConfId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the confirmation to be cancelled.

**SecuritiesFinancingConfirmationIdentification <SctiesFincgConfId>** contains the following elements (see "SettlementTypeAndIdentification22" on page 1323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1324
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1324
	Payment <Pmt>	[1..1]	CodeSet		1324

#### 12.4.1.7 SecuritiesTransactionPendingReportIdentification <SctiesTxPdgRptId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the report message to be cancelled.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 12.4.1.8 SecuritiesTransactionPostingReportIdentification <SctiesTxPstngRptId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the report message to be cancelled.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 12.4.1.9 SecuritiesSettlementTransactionAllegementReportIdentification <SctiesSttlmTxAllgmtRptId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the report to be cancelled.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 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 elements (see "SettlementTypeAndIdentification22" on page 1323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1324
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1324
	Payment <Pmt>	[1..1]	CodeSet		1324

#### 12.4.1.11 PortfolioTransferNotificationIdentification <PrftlTrfNtfctnId>

*Presence:* [1..1]

*Definition:* Identification of the portfolio transfer.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 12.4.1.12 SecuritiesSettlementTransactionGenerationNotificationIdentification <SctiesSttlmTxGnrtnNtfctnId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the notification message to be cancelled.

##### SecuritiesSettlementTransactionGenerationNotificationIdentification

<SctiesSttlmTxGnrtnNtfctnId> contains the following elements (see "SettlementTypeAndIdentification22" on page 1323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1324
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1324
	Payment <Pmt>	[1..1]	CodeSet		1324

#### 12.4.1.13 OtherMessageIdentification <OthrMsgId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the message to be cancelled.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 12.4.1.14 TotalPortfolioValuationReportIdentification <TtlPrtfValtnRptId>

*Presence:* [1..1]

*Definition:* Unique identification of the report.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 12.4.1.15

#### TripartyCollateralTransactionInstructionProcessingStatusAdviceIdentification <TrptyCollTxInstrPrcgStsAdvId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the triparty collateral transaction instruction status advice to be cancelled.

*Datatype:* "Max35Text" on page 1980

#### 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 1980



**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 1980**12.4.2 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification156](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

**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 "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

**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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

### **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.021.002.07**

## **SecuritiesStatementQuery002V07**

### 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 SecuritiesStatementQuery002V07 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
	Message root <Document> <SciesStmntQry>	[1..1]			
	<b>StatementRequested</b> <StmntReqd>	[1..1]	±		433
	<b>StatementGeneralDetails</b> <StmntGnlDtls>	[0..1]		C9, C10	434
	<b>StatementDateOrPeriod</b> <StmntDtOrPrd>	[0..1]	±		434
	<b>Frequency</b> <Frqcy>	[0..1]	±		435
	<b>UpdateType</b> <UpdTp>	[0..1]	±		435
	<b>StatementBasis</b> <StmntBsis>	[0..1]	±		435
	<b>StatementType</b> <StmntTp>	[0..1]	±		435
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		436
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		436
	<b>AdditionalQueryParameters</b> <AddtlQryParams>	[0..*]			436
	<b>Status</b> <Sts>	[0..1]	±	C11	436
	<b>Reason</b> <Rsn>	[0..*]	±	C7	438
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..*]	±	C2, C3, C4, C5, C6	440
	<b>SupplementaryData</b> <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 a ISIN code exist. It is strongly recommended that the ISIN be used.

**C5 ISINPresenceRule**

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

**C6 OtherIdentificationPresenceRule**

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

**C7 ReasonRule**

If the reason is requested, then it must be in line with the reasons available for the message type requested.

**C8 ShortLongNumberRule**

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

**C9 StatementBasisRule**

If StatementBasis is used, then the statement requested must be a SecuritiesBalanceAccountingReport or a SecuritiesBalanceCustodyReport.

**C10 StatementTypeRule**

If StatementType is used, then the statement requested must be a SecuritiesBalanceAccountingReport, a SecuritiesBalanceCustodyReport or a SecuritiesTransactionPostingReport.

**C11 StatusRule**

If a specific Status is requested, then it must be in line with the statuses available for the message type requested.

**C12 SupplementaryDataRule**

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

## 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 "DocumentNumber14" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C4	1291

## 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 **Statement84** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StatementDateOrPeriod</b> <StmtDtOrPrd>	[0..1]	±		434
	<b>Frequency</b> <Frqcy>	[0..1]	±		435
	<b>UpdateType</b> <UpdTp>	[0..1]	±		435
	<b>StatementBasis</b> <StmtBsis>	[0..1]	±		435
	<b>StatementType</b> <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 1290 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	StatementDate <StmtDt>	[1..1]	±		1291
Or}	StatementPeriod <StmtPrd>	[1..1]	±		1291

### 13.4.2.2 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "[Frequency26Choice](#)" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1408
Or}	Proprietary <Prtry>	[1..1]	±		1408

### 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 "[UpdateType16Choice](#)" 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]	±		1405

### 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 "[StatementBasis9Choice](#)" on page 1601 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1601
Or}	Proprietary <Prtry>	[1..1]	±		1601

### 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 "[StatementType6Choice](#)" on page 1602 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1602
Or}	Proprietary <Prtry>	[1..1]	±		1603

### 13.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification156](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

### 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 "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

### 13.4.5 AdditionalQueryParameters <AddtlQryParams>

*Presence:* [0..\*]

*Definition:* Additional specific query criteria.

**AdditionalQueryParameters <AddtlQryParams>** contains the following **AdditionalQueryParameters12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Status</b> <Sts>	[0..1]	±	C11	436
	<b>Reason</b> <Rsn>	[0..*]	±	C7	438
	<b>FinancialInstrumentIdentification</b> <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 "Status22Choice" on page 1735 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AffirmationStatus <AffirmSts>	[1..1]	±		1737
Or	AllocationStatus <AllcnSts>	[1..1]			1737
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1737
Or	RepoCallRequestStatus <RepoCallReqSts>	[1..1]	±		1738
Or	CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>	[1..1]			1738
{Or	Code <Cd>	[1..1]	CodeSet		1738
Or}	Proprietary <Prtry>	[1..1]	±		1739
Or	CorporateActionEventStage <CorpActnEvtStag>	[1..1]			1739
{Or	Code <Cd>	[1..1]	CodeSet		1739
Or}	Proprietary <Prtry>	[1..1]	±		1740
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		1740
Or	InstructionProcessingStatus <InstrPrcgSts>	[1..1]			1740
{Or	Code <Cd>	[1..1]	CodeSet		1740
Or}	Proprietary <Prtry>	[1..1]	±		1742
Or	MatchingStatus <MtchgSts>	[1..1]	±		1742
Or	RegistrationProcessingStatus <RegnPrcgSts>	[1..1]			1743
{Or	Code <Cd>	[1..1]	CodeSet		1743
Or}	Proprietary <Prtry>	[1..1]	±		1743
Or	ResponseStatus <RspnSts>	[1..1]	±		1743
Or	ReplacementProcessingStatus <RplcmntPrcgSts>	[1..1]			1744
{Or	Code <Cd>	[1..1]	CodeSet		1744
Or}	Proprietary <Prtry>	[1..1]	±		1745
Or	CancellationProcessingStatus <CxlPrcgSts>	[1..1]			1745
{Or	Code <Cd>	[1..1]	CodeSet		1745
Or}	Proprietary <Prtry>	[1..1]	±		1746
Or	SettlementStatus <SttlmSts>	[1..1]	±		1746
Or}	SettlementConditionModificationStatus <SttlmCondModSts>	[1..1]			1746
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1747

**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 "Reason17Choice" on page 1697 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	RepoCallAcknowledgementReason <RepoCallAckRsn>	[0..1]			1699
{Or	Code <Cd>	[1..1]	CodeSet		1699
Or}	Proprietary <Prtry>	[1..1]	±		1699
Or	CancellationReason <CxlRsn>	[0..1]	±		1700
Or	PendingCancellationReason <PdgCxlRsn>	[0..1]			1700
{Or	Code <Cd>	[1..1]	CodeSet		1700
Or}	Proprietary <Prtry>	[1..1]	±		1701
Or	GeneratedReason <GnrtdRsn>	[0..1]			1701
{Or	Code <Cd>	[1..1]	CodeSet		1701
Or}	Proprietary <Prtry>	[1..1]	±		1702
Or	DeniedReason <DndRsn>	[0..1]			1702
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1703
Or	AcknowledgedAcceptedReason <AckdAccptdRsn>	[0..1]			1703
{Or	Code <Cd>	[1..1]	CodeSet		1703
Or}	Proprietary <Prtry>	[1..1]	±		1704
Or	PendingReason <PdgRsn>	[0..1]			1704
{Or	Code <Cd>	[1..1]	CodeSet		1705
Or}	Proprietary <Prtry>	[1..1]	±		1708
Or	FailingReason <FIngRsn>	[0..1]			1708
{Or	Code <Cd>	[1..1]	CodeSet		1709
Or}	Proprietary <Prtry>	[1..1]	±		1712
Or	PendingProcessingReason <PdgPrcgRsn>	[0..1]			1712
{Or	Code <Cd>	[1..1]	CodeSet		1712
Or}	Proprietary <Prtry>	[1..1]	±		1713
Or	RejectionReason <RjctnRsn>	[0..1]			1714
{Or	Code <Cd>	[1..1]	CodeSet		1714
Or}	Proprietary <Prtry>	[1..1]	±		1718
Or	RepairReason <RprRsn>	[0..1]			1718
{Or	Code <Cd>	[1..1]	CodeSet		1718

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]	±		1720
Or	PendingModificationReason <PdgModRsn>	[0..1]			1721
{Or	Code <Cd>	[1..1]	CodeSet		1721
Or}	Proprietary <Prtry>	[1..1]	±		1721
Or}	UnmatchedReason <UmtchdRsn>	[0..1]			1722
{Or	Code <Cd>	[1..1]	CodeSet		1722
Or}	Proprietary <Prtry>	[1..1]	±		1724

#### 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 ["SecurityIdentification20"](#) on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN </ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification </Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

#### Constraints

- **DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or /OtherIdentification[\*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

## 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

### 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.022.002.04**

## **SecuritiesSettlementTransactionAuditTrailRe port002V04**

### 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 SecuritiesSettlementTransactionAuditTrailReport002V04 MessageDefinition is composed of 6 MessageBuildingBlocks:

##### A. Pagination

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

##### B. QueryReference

Identification of the SecuritiesStatusQuery message sent to request this report.

##### C. TransactionIdentification

Provides unambiguous transaction identification information.

##### D. SafekeepingAccount

Account to or from which a securities entry is made.

##### E. AccountOwner

Party that legally owns the account.

##### F. StatusTrail

Provides the history of status and reasons for a pending, posted or cancelled transaction.

## 14.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStlmTxAudtTrlRpt>	[1..1]			
	<b>Pagination</b> <Pgntn>	[1..1]	±		444
	<b>QueryReference</b> <QryRef>	[0..1]	±		444
	<b>TransactionIdentification</b> <TxId>	[0..1]		C3	445
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		445
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		445
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		445
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		446
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		446
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		446
	<b>StatusTrail</b> <StsTrl>	[0..*]			446
	<b>StatusDate</b> <StsDt>	[1..1]	DateTime		447
	<b>SendingOrganisationIdentification</b> <SndgOrgId>	[0..1]	±		447
	<b>UserIdentification</b> <UsrId>	[0..1]	Text		448
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]			448
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		448
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		449
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		449
Or	<b>Repair</b> <Rpr>	[1..1]	±		450
Or	<b>Cancelled</b> <Canc>	[1..1]	±		450
Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		451
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		451
Or	<b>CancellationRequested</b> <CxlReqd>	[1..1]	±	C1	451
Or}	<b>ModificationRequested</b> <ModReqd>	[1..1]	±	C1	452
	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[0..1]	±		452
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		453
	<b>SettlementStatus</b> <StlmSts>	[0..1]	±	C4	453
	<b>ModificationProcessingStatus</b> <ModPrcgSts>	[0..1]	±		454
	<b>CancellationStatus</b> <CxlSts>	[0..1]	±		455

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[0..1]	±	C1	456
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C5	456

## 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 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1399
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1399

### 14.4.2 QueryReference <QryRef>

*Presence:* [0..1]



*Definition:* Identification of the SecuritiesStatusQuery message sent to request this report.

**QueryReference <QryRef>** contains the following elements (see "Identification16" on page 1391 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification </d>	[1..1]	Text		1391

### 14.4.3 TransactionIdentification <TxId>

*Presence:* [0..1]

*Definition:* Provides unambiguous transaction identification information.

*Impacted by:* C3 "NoAccountOwnerTransactionIdentificationRule"

**TransactionIdentification <TxId>** contains the following **TransactionIdentifications34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		445
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		445
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		445
	<b>ProcessorTransactionIdentification</b> <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:* "RestrictedFINXMax16Text" on page 1983

#### 14.4.3.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 14.4.3.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

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

---

*Datatype:* "RestrictedFINXMax16Text" on page 1983

---

#### 14.4.3.4 ProcessorTransactionIdentification <PcrTxId>

*Presence:* [0..1]*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 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 "SecuritiesAccount37" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1164
	Type <Tp>	[0..1]	±		1164
	Name <Nm>	[0..1]	Text		1164

#### 14.4.5 AccountOwner <AcctOwnr>

*Presence:* [0..1]*Definition:* Party that legally owns the account.**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification156" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

#### 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 **StatusTrail9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StatusDate</b> <StsDt>	[1..1]	DateTime		447
	<b>SendingOrganisationIdentification</b> <SndgOrgId>	[0..1]	±		447
	<b>UserIdentification</b> <UsrId>	[0..1]	Text		448
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]			448
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		448
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		449
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		449
Or	<b>Repair</b> <Rpr>	[1..1]	±		450
Or	<b>Cancelled</b> <Canc>	[1..1]	±		450
Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		451
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		451
Or	<b>CancellationRequested</b> <CxlReqd>	[1..1]	±	C1	451
Or}	<b>ModificationRequested</b> <ModReqd>	[1..1]	±	C1	452
	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[0..1]	±		452
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		453
	<b>SettlementStatus</b> <SttlmSts>	[0..1]	±	C4	453
	<b>ModificationProcessingStatus</b> <ModPrcgSts>	[0..1]	±		454
	<b>CancellationStatus</b> <CxlSts>	[0..1]	±		455
	<b>Settled</b> <Sttld>	[0..1]	±	C1	456
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C5	456

#### 14.4.6.1 StatusDate <StsDt>

*Presence:* [1..1]

*Definition:* Date and time at which the status was assigned.

*Datatype:* "ISODatetime" on page 1974

#### 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 "OrganisationIdentification32" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C2	1453
	Other <Othr>	[0..*]			1453
	Identification <Id>	[1..1]	Text		1453
	SchemeName <SchmeNm>	[0..1]			1454
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	Text		1454
	Issuer <Issr>	[0..1]	Text		1454

#### 14.4.6.3 UserIdentification <UsrId>

*Presence:* [0..1]

*Definition:* Unique and unambiguous way to identify the user that created the message instance.

*Datatype:* "RestrictedFINXMax35Text" on page 1985

#### 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 **ProcessingStatus76Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		448
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		449
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		449
Or	<b>Repair</b> <Rpr>	[1..1]	±		450
Or	<b>Cancelled</b> <Canc>	[1..1]	±		450
Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		451
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		451
Or	<b>CancellationRequested</b> <CxlReqd>	[1..1]	±	C1	451
Or}	<b>ModificationRequested</b> <ModReqd>	[1..1]	±	C1	452

##### 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 "AcknowledgedAcceptedStatus25Choice" on page 1816 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1816
Or}	Reason <Rsn>	[1..*]			1817
	Code <Cd>	[1..1]			1817
{Or	Code <Cd>	[1..1]	CodeSet		1817
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818

#### 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 "PendingProcessingStatus15Choice" on page 1676 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1676
Or}	Reason <Rsn>	[1..*]			1676
	Code <Cd>	[1..1]			1677
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1678
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1679

#### 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 "[RejectionStatus23Choice](#)" on page 1667 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1668
Or}	Reason <Rsn>	[1..*]			1668
	Code <Cd>	[1..1]			1668
{Or	Code <Cd>	[1..1]	CodeSet		1668
Or}	Proprietary <Prtry>	[1..1]	±		1670
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1670

#### 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 "[RepairStatus16Choice](#)" on page 1653 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1653
Or}	Reason <Rsn>	[1..*]			1653
	Code <Cd>	[1..1]			1654
{Or	Code <Cd>	[1..1]	CodeSet		1654
Or}	Proprietary <Prtry>	[1..1]	±		1655
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1656

#### 14.4.6.4.5 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction has been cancelled.

**Cancelled <Canc>** contains one of the following elements (see "[CancellationStatus25Choice](#)" on page 1628 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1628
Or}	Reason <Rsn>	[1..*]			1628
	Code <Cd>	[1..1]			1629
{Or	Code <Cd>	[1..1]	CodeSet		1629
Or}	Proprietary <Prtry>	[1..1]	±		1630
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1630

#### 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 "[PendingStatus46Choice](#)" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1644
Or}	Reason <Rsn>	[1..*]			1644
	Code <Cd>	[1..1]			1644
{Or	Code <Cd>	[1..1]	CodeSet		1644
Or}	Proprietary <Prtry>	[1..1]	±		1645
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1645

#### 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 "[ProprietaryStatusAndReason7](#)" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

#### 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 "ProprietaryReason5" on page 1631 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1631
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631

#### 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 "ProprietaryReason5" on page 1631 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1631
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631

#### 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 <IfrrdMtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of an instruction as per the account servicer or the Market Infrastructure based on an allegation. At this time no matching took place on the market (at the CSD/ ICSD/MI).



**InferredMatchingStatus <IfrrdMtchgSts>** contains one of the following elements (see "[MatchingStatus30Choice](#)" on page 1807 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1807
Or	Unmatched <Umtchd>	[1..1]			1808
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1808
Or}	Reason <Rsn>	[1..*]			1808
	Code <Cd>	[1..1]			1809
{Or	Code <Cd>	[1..1]	CodeSet		1809
Or}	Proprietary <Prtry>	[1..1]	±		1811
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1811
Or}	Proprietary <Prtry>	[1..1]	±		1811

#### 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 "[MatchingStatus30Choice](#)" on page 1807 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1807
Or	Unmatched <Umtchd>	[1..1]			1808
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1808
Or}	Reason <Rsn>	[1..*]			1808
	Code <Cd>	[1..1]			1809
{Or	Code <Cd>	[1..1]	CodeSet		1809
Or}	Proprietary <Prtry>	[1..1]	±		1811
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1811
Or}	Proprietary <Prtry>	[1..1]	±		1811

#### 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 "SettlementStatus22Choice" on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1754
Or	Failing <FIng>	[1..1]			1754
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1755
Or}	Reason <Rsn>	[1..*]			1755
	Code <Cd>	[1..1]			1755
{Or	Code <Cd>	[1..1]	CodeSet		1756
Or}	Proprietary <Prtry>	[1..1]	±		1759
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1759
Or}	Proprietary <Prtry>	[1..1]	±		1759

#### 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 "ModificationProcessingStatus8Choice" on page 1728 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1729
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1730
Or	Denied <Dnd>	[1..1]			1730
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1730
Or}	Reason <Rsn>	[1..*]			1730
	Code <Cd>	[1..1]			1731
{Or	Code <Cd>	[1..1]	CodeSet		1731
Or}	Proprietary <Prtry>	[1..1]	±		1732
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1732
Or	Rejected <Rjctd>	[1..1]	±		1732
Or	Repaired <Rprd>	[1..1]	±		1732
Or	Modified <Modfd>	[1..1]			1733
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1733
Or}	Reason <Rsn>	[0..*]			1733
	Code <Cd>	[1..1]			1734
{Or	Code <Cd>	[1..1]	CodeSet		1734
Or}	Proprietary <Prtry>	[1..1]	±		1734
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1735
Or}	Proprietary <Prtry>	[1..1]	±		1735

#### 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 "ProcessingStatus61Choice" on page 1782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1783
Or	Rejected <Rjctd>	[1..1]	±		1783
Or	Repair <Rpr>	[1..1]	±		1784
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1784
Or	Proprietary <Prtry>	[1..1]	±		1785
Or	Denied <Dnd>	[1..1]			1785
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1785
Or}	Reason <Rsn>	[1..*]			1786
	Code <Cd>	[1..1]			1786
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	±		1787
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1787
Or}	Cancelled <Canc>	[1..1]	±		1787

#### 14.4.6.10 Settled <Sttld>

*Presence:* [0..1]

*Definition:* Status is settled.

*Impacted by:* C1 "AdditionalReasonInformationRule"

**Settled <Sttld>** contains the following elements (see "ProprietaryReason5" on page 1631 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1631
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631

#### 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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.020.002.06**

## **SecuritiesTransactionCancellationRequest002V06**

### 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 SecuritiesTransactionCancellationRequest002V06 MessageDefinition is composed of 10 MessageBuildingBlocks:

A. AccountOwnerTransactionIdentification

Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

B. AccountServicerTransactionIdentification

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

C. MarketInfrastructureTransactionIdentification

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

D. ProcessorTransactionIdentification

Message Reference identifying the Processor of the transaction.

E. AccountOwner

Party that legally owns the account.

F. SafekeepingAccount

Account to or from which a securities entry is made.

G. TransactionDetails

Identifies the details of the transaction.

H. CancellationReason

Specifies the reason of the cancellation.

I. FXCancellation

Specifies whether an associated FX should be cancelled.

J. SupplementaryData

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

## 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]	±		463
	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]	±		466
	SettlementAmount <SttlmAmt>	[0..1]	±		466
	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]	±		469
	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 a ISIN code exist. It is strongly recommended that the ISIN be used.

**C10 ISINPresenceRule**

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

**C11 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

*This constraint is defined at the MessageDefinition level.*

**C12 OtherIdentificationPresenceRule**

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

**C13 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C14 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C15 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C16 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C17 ShortLongNumberRule**

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

**C18 SupplementaryDataRule**

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

**C19 TransactionIdentificationPresence2Rule**

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

On Condition

```

    /AccountOwnerTransactionIdentification/
    SecuritiesSettlementTransactionIdentification/TransactionIdentification is
    equal to value 'NONREF'
    Or
    /AccountOwnerTransactionIdentification/
    SecuritiesFinancingTransactionIdentification/TransactionIdentification is
    equal to value 'NONREF'
    Or
    /AccountOwnerTransactionIdentification/
    IntraPositionMovementIdentification is equal to value 'NONREF'
    Or
    /AccountOwnerTransactionIdentification/OtherTransactionIdentification/
    Identification is equal to value 'NONREF'
    Following Must be True
    /AccountServicerTransactionIdentification Must be present
    Or
    /MarketInfrastructureTransactionIdentification Must be present
    Or
    /ProcessorTransactionIdentification Must be present

```

*This constraint is defined at the MessageDefinition level.*

## 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 <AcctOwnrTxld>** contains one of the following elements  
(see "References60Choice" on page 1327 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	±		1328
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxld>	[1..1]	±		1328
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1328
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]			1329
	MessageNumber <MsgNb>	[0..1]	±	C7	1329
	Identification <Id>	[1..1]	Text		1329

## 15.4.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

## 15.4.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

## 15.4.4 ProcessorTransactionIdentification <PrctrTxld>

*Presence:* [0..1]

*Definition:* Message Reference identifying the Processor of the transaction.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

## 15.4.5 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification156" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

## 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 "SecuritiesAccount30" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

## 15.4.7 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

**TransactionDetails <TxDtls>** contains the following **TransactionDetails120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C12	465
	<b>TradeDate</b> <TradDt>	[0..1]	±		466
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		466
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		466
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		466
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C13, C14, C15, C16	467
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C13, C14, C15, C16	468
	<b>Investor</b> <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 "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

**Constraints**

- DescriptionPresenceRule**

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

```

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

```

- DescriptionUsageRule**

Description must be used alone as the last resort.

- ISINGuideline**

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

- ISINPresenceRule**

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

```

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

```

- OtherIdentificationPresenceRule**

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

```

On Condition
  /OtherIdentification[*] is absent
Following Must be True

```

/ISIN Must be present  
Or /Description Must be present

#### 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 "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

#### 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 "[SettlementDate20Choice](#)" on page 1286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1286
Or}	DateCode <DtCd>	[1..1]	±		1287

#### 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 "[Quantity10Choice](#)" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

#### 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 "AmountAndDirection67" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1224
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1225
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1225

#### 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 "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <Prccgld>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

#### 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 ["SettlementParties90"](#) on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrctlId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499



**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 "[PartyIdentification170](#)" on page 1502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1502
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1502
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1502
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1503
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1503
	LEI <LEI>	[0..1]	IdentifierSet		1503

**15.4.8 CancellationReason <CxlRsn>**

*Presence:* [0..1]

*Definition:* Specifies the reason of the cancellation.

**CancellationReason <CxlRsn>** contains the following elements (see "[CancellationReason27](#)" on page 1626 for details)

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]	±		1627
	CorporateActionEventIdentification <CorpActnEvtld>	[0..1]	Text		1628

## 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 "[FXCancellation4Choice](#)" on page 1724 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1725
Or}	Proprietary <Prtry>	[1..1]	±		1725

## 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

### 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.021.002.05**

## **SecuritiesTransactionStatusQuery002V05**

### 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 SecuritiesTransactionStatusQuery002V05 MessageDefinition is composed of 4 MessageBuildingBlocks:

- A. StatusAdviceRequested  
Description of the status advice requested.
- B. AccountOwner  
Party that legally owns the account.
- C. SafekeepingAccount  
Account to or from which a securities entry is made.
- D. SupplementaryData

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

## 16.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesTxStsQry>	[1..1]			
	<b>StatusAdviceRequested</b> <StsAdvReqd>	[1..1]		C2	473
	<b>Number</b> <Nb>	[1..1]	±	C3	474
	<b>References</b> <Refs>	[1..*]			474
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		475
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		475
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		475
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		475
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		476
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		476
	<b>MasterIdentification</b> <MstrId>	[0..1]	Text		476
	<b>BasketIdentification</b> <BsktId>	[0..1]	Text		476
	<b>IndexIdentification</b> <IndxId>	[0..1]	Text		476
	<b>ListIdentification</b> <ListId>	[0..1]	Text		476
	<b>ProgramIdentification</b> <PrgmId>	[0..1]	Text		476
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		476
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		477
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		477
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		477
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C4	477

## 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 DocumentNumber17 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Number</b> <Nb>	[1..1]	±	C3	474
	<b>References</b> <Refs>	[1..*]			474
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		475
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		475
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		475
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		475
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		476
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		476
	<b>MasterIdentification</b> <MstrId>	[0..1]	Text		476
	<b>BasketIdentification</b> <BsktId>	[0..1]	Text		476
	<b>IndexIdentification</b> <IndxId>	[0..1]	Text		476
	<b>ListIdentification</b> <ListId>	[0..1]	Text		476
	<b>ProgramIdentification</b> <PrgrmId>	[0..1]	Text		476
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		476
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		477

**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 "DocumentNumber6Choice" on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1293
Or	LongNumber <LngNb>	[1..1]	Text		1293
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1293

**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 **Identification27** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		475
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		475
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		475
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		475
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		476
	<b>TradIdentification</b> <TradId>	[0..*]	Text		476
	<b>MasterIdentification</b> <MstrId>	[0..1]	Text		476
	<b>BasketIdentification</b> <BsktId>	[0..1]	Text		476
	<b>IndexIdentification</b> <IndxId>	[0..1]	Text		476
	<b>ListIdentification</b> <ListId>	[0..1]	Text		476
	<b>ProgramIdentification</b> <PrgmId>	[0..1]	Text		476
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		476
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		477

#### 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:* "RestrictedFINXMax16Text" on page 1983

#### 16.4.1.2.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 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:* "RestrictedFINXMax16Text" on page 1983

#### 16.4.1.2.4 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **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:* "RestrictedFINXMax16Text" on page 1983

#### **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:* "RestrictedFINXMax52Text" on page 1986

#### **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:* "RestrictedFINXMax16Text" on page 1983

#### **16.4.1.2.8 BasketIdentification <BsktId>**

*Presence:* [0..1]

*Definition:* Identification of a basket trade.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **16.4.1.2.9 IndexIdentification <IndxId>**

*Presence:* [0..1]

*Definition:* Reference identifying an index trade.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **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:* "RestrictedFINXMax16Text" on page 1983

#### **16.4.1.2.11 ProgramIdentification <PrgmId>**

*Presence:* [0..1]

*Definition:* Program reference which identifies a program trade.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **16.4.1.2.12 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.



*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 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:* "RestrictedFINXMax16Text" on page 1983

### 16.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification156" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

### 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 "SecuritiesAccount37" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1164
	Type <Tp>	[0..1]	±		1164
	Name <Nm>	[0..1]	Text		1164

### 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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.022.002.05**

## **SecuritiesStatusOrStatementQueryStatusAdvice002V05**

### 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 SecuritiesStatusOrStatementQueryStatusAdvice002V05 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. QueryDetails

Unambiguous identification of the query as per the account owner.

B. AccountOwner

Party that legally owns the account.

C. SafekeepingAccount

Account to or from which a securities entry is made.

D. StatusOrStatementRequested

Details of the request.

E. ProcessingStatus

Provides details on the processing status of the request.

## F. SupplementaryData

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

## 17.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStsOrStmtQryStsAdv>	[1..1]			
	<b>QueryDetails</b> <QryDtls>	[1..1]			481
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C4	481
	<b>Reference</b> <Ref>	[1..1]	±		482
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		482
	<b>SafekeepingAccount</b> <StkpgAcct>	[0..1]	±		482
	<b>StatusOrStatementRequested</b> <StsOrStmtReqd>	[0..1]			483
{Or	<b>StatusAdvice</b> <StsAdv>	[1..1]		C3	484
	<b>Number</b> <Nb>	[1..1]	±	C4	484
	<b>References</b> <Refs>	[1..*]			485
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxld>	[1..1]	Text		485
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxld>	[0..1]	Text		486
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxld>	[0..1]	Text		486
	<b>ProcessorTransactionIdentification</b> <PrctrTxld>	[0..1]	Text		486
	<b>CommonIdentification</b> <Cmonld>	[0..1]	Text		486
	<b>Tradeldentification</b> <Tradld>	[0..*]	Text		486
	<b>MasterIdentification</b> <Mstrld>	[0..1]	Text		486
	<b>BasketIdentification</b> <Bsktld>	[0..1]	Text		486
	<b>IndexIdentification</b> <Indxld>	[0..1]	Text		486
	<b>ListIdentification</b> <Listld>	[0..1]	Text		487
	<b>ProgramIdentification</b> <Prgmld>	[0..1]	Text		487
	<b>PoolIdentification</b> <Poolld>	[0..1]	Text		487
	<b>CorporateActionEventIdentification</b> <CorpActnEvtld>	[0..1]	Text		487
Or}	<b>Statement</b> <Stmt>	[1..1]	±		487
	<b>ProcessingStatus</b> <PrpgSts>	[1..1]	±		487
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C5	488

## 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 **DocumentIdentification48** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C4	481
	<b>Reference</b> <Ref>	[1..1]	±		482

#### 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 "[DocumentNumber6Choice](#)" on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1293
Or	LongNumber <LngNb>	[1..1]	Text		1293
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1293

#### 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 elements (see "[Identification16](#)" on page 1391 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1391

#### 17.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification156](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

#### 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 "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

## 17.4.4 StatusOrStatementRequested <StsOrStmtReqd>

*Presence:* [0..1]

*Definition:* Details of the request.

**StatusOrStatementRequested <StsOrStmtReqd>** contains one of the following **StatusOrStatement10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>StatusAdvice</b> <StsAdv>	[1..1]		C3	484
	<b>Number</b> <Nb>	[1..1]	±	C4	484
	<b>References</b> <Refs>	[1..*]			485
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		485
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		486
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		486
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		486
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		486
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		486
	<b>MasterIdentification</b> <MstrId>	[0..1]	Text		486
	<b>BasketIdentification</b> <BsktId>	[0..1]	Text		486
	<b>IndexIdentification</b> <IndxId>	[0..1]	Text		486
	<b>ListIdentification</b> <ListId>	[0..1]	Text		487
	<b>ProgramIdentification</b> <PrgmId>	[0..1]	Text		487
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		487
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		487
Or}	<b>Statement</b> <Stmt>	[1..1]	±		487

**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 **DocumentNumber17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Number</b> <Nb>	[1..1]	±	C4	484
	<b>References</b> <Refs>	[1..*]			485
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		485
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		486
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		486
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		486
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		486
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		486
	<b>MasterIdentification</b> <MstrId>	[0..1]	Text		486
	<b>BasketIdentification</b> <BsktId>	[0..1]	Text		486
	<b>IndexIdentification</b> <IndxId>	[0..1]	Text		486
	<b>ListIdentification</b> <ListId>	[0..1]	Text		487
	<b>ProgramIdentification</b> <PrgmId>	[0..1]	Text		487
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		487
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		487

**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 "DocumentNumber6Choice" on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1293
Or	LongNumber <LngNb>	[1..1]	Text		1293
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1293

#### 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 **Identification27** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		485
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		486
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		486
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		486
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		486
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		486
	<b>MasterIdentification</b> <MstrId>	[0..1]	Text		486
	<b>BasketIdentification</b> <BsktId>	[0..1]	Text		486
	<b>IndexIdentification</b> <IndxId>	[0..1]	Text		486
	<b>ListIdentification</b> <ListId>	[0..1]	Text		487
	<b>ProgramIdentification</b> <PrgmId>	[0..1]	Text		487
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		487
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		487

##### 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:* "RestrictedFINXMax16Text" on page 1983

#### **17.4.4.1.2.2 AccountServicerTransactionIdentification <AcctSvcrTxld>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **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:* "RestrictedFINXMax16Text" on page 1983

#### **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:* "RestrictedFINXMax16Text" on page 1983

#### **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:* "RestrictedFINXMax16Text" on page 1983

#### **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:* "RestrictedFINXMax52Text" on page 1986

#### **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:* "RestrictedFINXMax16Text" on page 1983

#### **17.4.4.1.2.8 BasketIdentification <Bsktld>**

*Presence:* [0..1]

*Definition:* Identification of a basket trade.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **17.4.4.1.2.9 IndexIdentification <Indxld>**

*Presence:* [0..1]

*Definition:* Reference identifying an index trade.

---

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax16Text" on page 1983

**17.4.4.1.2.11 ProgramIdentification <PrgmId>**

*Presence:* [0..1]

*Definition:* Program reference which identifies a program trade.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**17.4.4.1.2.12 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax16Text" on page 1983

**17.4.4.2 Statement <Stmt>**

*Presence:* [1..1]

*Definition:* Identifies the statement/report that was requested.

**Statement <Stmt>** contains the following elements (see "DocumentNumber14" on page 1291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C4	1291

**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 "ProcessingStatus64Choice" on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1779
Or	Rejected <Rjctd>	[1..1]	±		1779
Or}	Proprietary <Prtry>	[1..1]	±		1779

## 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

### 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.023.002.10**

## **SecuritiesSettlementTransactionInstruction002V10**

### 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 SecuritiesSettlementTransactionInstruction002V10 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 &lt;Document&gt; &lt;SciesSttlmTxInst&gt;</i>	[1..1]		C6, C12, C13, C21, C22, C25, C44, C52, C53, C57, C59, C60, C68, C69, C39, C58	
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		506
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[1..1]	±		506
	<b>NumberCounts</b> <NbCounts>	[0..1]	±	C23	507
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C40	507
	<b>TradeDetails</b> <TradDtls>	[1..1]		C3, C20, C33, C38, C50, C67, C66	507
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		510
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		510
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		510
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		510
	<b>TradeDate</b> <TradDt>	[0..1]	±		510
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		511
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		511
	<b>DealPrice</b> <DealPric>	[0..1]	±		511
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C42	512
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		512
	<b>Reporting</b> <Rptg>	[0..*]	±		512
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		513
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		513
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		513

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		513
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		514
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		514
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		514
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		514
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		514
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C28, C29, C35, C36, C43	515
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C49	516
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]		C26, C55, C56	518
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		520
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		520
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		520
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		520
	<b>CashAccount</b> <CshAcct>	[0..1]	±		520
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C54	521
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		521
	<b>SettlementParameters</b> <SttlmParams>	[1..1]		C14, C30, C62, C63	522
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		525
	<b>Priority</b> <Prty>	[0..1]	±		525
	<b>SecuritiesTransactionType</b> <SctiesTxTp>	[1..1]	±		525
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		525
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		526
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		526
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		526
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		527
	<b>DeliveryReturnReason</b> <DlvryRtrRsn>	[0..1]	±		527
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		527



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		527
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		528
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		528
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		528
	<b>Registration</b> <Regn>	[0..1]	±		528
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		529
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		529
	<b>SecuritiesRTGS</b> <SciesRTGS>	[0..1]	±		529
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		529
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		530
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		530
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		530
	<b>Tracking</b> <Trckg>	[0..1]	±		531
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		531
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		531
	<b>ReturnLeg</b> <RtrLeg>	[0..1]	Indicator		531
	<b>ModificationCancellationAllowed</b> <ModCxlAllwd>	[0..1]	±		532
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		532
	<b>DeliveringSecuritiesSubBalanceType</b> <DlvrngSciesSubBalTp>	[0..1]	±		532
	<b>ReceivingSecuritiesSubBalanceType</b> <RcvngSciesSubBalTp>	[0..1]	±		532
	<b>CashSubBalanceType</b> <CshSubBalTp>	[0..1]	±		533
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C70	533
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	534
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	536
	<b>CashParties</b> <CshPties>	[0..1]	±		538
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		538

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		539
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C34, C51	540
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]	±		541
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C65	541

## 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 used, then the instruction must be free of payment.  
*This constraint is defined at the MessageDefinition level.*

### C7 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**C8 AnyBIC**

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

**C9 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C10 BlockTradeGuideline**

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000. The children must have an incremental CurrentInstructionNumber from 001 to 999.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C11 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C12 BuyerSSIRule**

If standing settlement instruction applies and the instruction is a delivery, then Buyer must be present.

```
On Condition
    /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to
    value 'Delivery'
    And    /StandingSettlementInstructionDetails is present
Following Must be True
    /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C13 BuyToCoverRule**

If SettlementParameters/SettlementTransactionCondition BuyToCover (BUTC) is used, then at least one Linkage must be present with the reference of the sell instruction (may be more than one) to be covered by the concerned buy.

*This constraint is defined at the MessageDefinition level.*

**C14 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**C15 Country**

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

**C16 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C17 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C18 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C19 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C20 CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.

- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.

- a bilateral agreement regarding the use of this field has been established.

#### **C21 CurrencyToBuyRule**

If CurrencytoBuy is used, then the instruction must be a delivery.

On Condition  
     /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to  
 value 'Receive'  
 Following Must be True  
     /TradeDetails/CurrencyToBuyOrSell/CurrencyToBuy Must be absent

*This constraint is defined at the MessageDefinition level.*

#### **C22 CurrencyToSellRule**

If CurrencytoSell is used, then the instruction must be a receive.

On Condition  
     /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to  
 value 'Delivery'  
 Following Must be True  
     /TradeDetails/CurrencyToBuyOrSell/CurrencyToSell Must be absent

*This constraint is defined at the MessageDefinition level.*

#### **C23 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

#### **C24 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

#### **C25 DeliveringDepositoryAndParty1Rule**

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

On Condition  
     /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to  
 value 'Receive'  
 And /StandingSettlementInstructionDetails is absent  
 Following Must be True  
     /DeliveringSettlementParties/Depository Must be present  
 And /DeliveringSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

#### **C26 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

#### **C27 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C28 DescriptionPresenceRule**

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

**C29 DescriptionUsageRule**

Description must be used alone as the last resort.

**C30 FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed

in a released mode.

**C31 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

**C32 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C33 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

**C34 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C35 ISINGuideline**

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

**C36 ISINPresenceRule**

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

**C37 ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**C38 LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**C39 LinkageGuideline**

Global market practice rules on the use of the linkages exists for various business scenarios such as cancellations, settlement confirmation but also more complex processes like pair-off, back-to-back, block trades, sell-buy back, buy-sell back, securities lending and borrowing.

For more details, see the relevant market practice documents on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C40 LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

**C41 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C42 NumberRule**

If Number is negative, then Sign must be present.

**C43 OtherIdentificationPresenceRule**

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

**C44 PairOffTurnRule**

If LinkedQuantity is present in minimum one occurrence of Linkages, then the type of settlement transaction must be a pair-off or a turnaround, that is, 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.*

**C45 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C46 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C47 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C48 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C49 PlaceOfListingRule**

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

**C50 PlaceOfTradeRule**

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

**C51 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C52 ReceivingDepositoryAndParty1Rule**

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

On Condition

/SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Delivery'

And /StandingSettlementInstructionDetails is absent

Following Must be True

/ReceivingSettlementParties/Depository Must be present

And /ReceivingSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C53 RegistrationDetailsRule**

If SettlementParameters/Registration is used with code YREG (Registration to take place), then additional registration details must be specified in the AdditonalInformation/RegistrationDetails field of the Party (Receiving or DeliveringSettlementParties) under whom the registration must take place, unless this information is already available at the account servicer via standing instruction/SLA.

*This constraint is defined at the MessageDefinition level.*

**C54 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C55 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting



at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C56 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### **C57 SecuritiesFinancingSettlementRule**

In the framework of Securities Financing (repo, reverse repo, sec lending, sec borrowing), the SettlementInstruction can only be used for the plain vanilla settlement of the opening leg and closing leg.

*This constraint is defined at the MessageDefinition level.*

#### **C58 SecuritiesMarketPracticeGroupGuideline**

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

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

*This constraint is defined at the MessageDefinition level.*

#### **C59 SellerSSIRule**

If standing settlement instruction applies and the instruction is a receipt, then Seller must be present.

```
On Condition
    /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to
value 'Receive'
And    /StandingSettlementInstructionDetails is present
Following Must be True
    /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

*This constraint is defined at the MessageDefinition level.*

#### **C60 SettlementAmountRule**

If the instruction is against payment, then SettlementAmount must be present.

```
On Condition
    /SettlementTypeAndAdditionalParameters/Payment is equal to value
'AgainstPaymentSettlement'
Following Must be True
    /SettlementAmount Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C61 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C62 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C63 SettlementParametersGuideline**

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the 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](http://www.smpg.info).

**C64 ShortLongNumberRule**

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

**C65 SupplementaryDataRule**

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

**C66 TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C67 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C68 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

*This constraint is defined at the MessageDefinition level.*

## **C69 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is instructed by sending the following combination of SettlementTypeAndAdditionalParameters/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

*This constraint is defined at the MessageDefinition level.*

**C70 VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

**C71 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## 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:* "RestrictedFINXMax16Text" on page 1983

### 18.4.2 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

*Presence:* [1..1]

*Definition:* Provides settlement type and identification information.

**SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>** contains the following elements (see "SettlementTypeAndAdditionalParameters20" on page 1394 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <ScetiesMvmntTp>	[1..1]	CodeSet		1394
	Payment <Pmt>	[1..1]	CodeSet		1394
	CommonIdentification <CmonId>	[0..1]	Text		1395
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1395
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1395
	ClientCollateralInstructionIdentification <CIntCollInstrId>	[0..1]	Text		1395
	ClientCollateralTransactionIdentification <CIntCollTxId>	[0..1]	Text		1395
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1395
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		1396

### 18.4.3 NumberCounts <NbCounts>

*Presence:* [0..1]

*Definition:* Count of the number of transactions linked.

*Impacted by:* C23 "CurrentInstructionNumberRule"

**NumberCounts <NbCounts>** contains one of the following elements (see "NumberCount1Choice" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1449
Or}	TotalNumber <TtlNb>	[1..1]		C24, C10	1449
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1450
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1450

#### 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:* C40 "LinkedQuantityRule"

**Linkages <Lnkgs>** contains the following elements (see "Linkages55" on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C71	1367
	MessageNumber <MsgNb>	[0..1]	±	C4	1367
	Reference <Ref>	[1..1]	±		1368
	LinkedQuantity <LkdQty>	[0..1]	±		1368
	ReferenceOwner <RefOwnr>	[0..1]	±		1368

#### 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.

### 18.4.5 TradeDetails <TradDtls>

*Presence:* [1..1]

*Definition:* Details of the trade.

*Impacted by:* C3 "AdditionalDetailsRule", C20 "CurrencyToBuyOrSellRule", C33 "InvestorCapacityRule", C38 "LateDeliveryDateRule", C50 "PlaceOfTradeRule", C67 "TradeDateTimeUTCRule", C66 "TradeDateGuideline"

**TradeDetails <TradDtIs>** contains the following **SecuritiesTradeDetails131** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		510
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		510
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		510
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		510
	<b>TradeDate</b> <TradDt>	[0..1]	±		510
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		511
	<b>LateDeliveryDate</b> <LateDlrvyDt>	[0..1]	±		511
	<b>DealPrice</b> <DealPric>	[0..1]	±		511
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C42	512
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		512
	<b>Reporting</b> <Rptg>	[0..*]	±		512
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		513
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		513
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		513
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		513
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		514
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		514
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		514
	<b>FXAdditionalDetails</b> <FxAddtlDtIs>	[0..1]	Text		514
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrccgAddtlDtIs>	[0..1]	Text		514

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account



owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

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

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### 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:* "RestrictedFINXMax52Text" on page 1986

#### 18.4.5.2 CollateralTransactionIdentification <CollTxId>

*Presence:* [0..\*]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 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 "[PlaceOfTradeIdentification2](#)" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1340
	LEI <LEI>	[0..1]	IdentifierSet		1340

#### 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 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282

#### 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 "TradeDate9Choice" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

#### 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 "SettlementDate20Choice" on page 1286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1286
Or}	DateCode <DtCd>	[1..1]	±		1287

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 "Price11" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1528
{Or	Yielded <Yldd>	[1..1]	Indicator		1528
Or}	ValueType <ValTp>	[1..1]	CodeSet		1529
	Value <Val>	[1..1]	±		1529

#### 18.4.5.9 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* C42 "NumberRule"

*Datatype:* "Max3Number" on page 1977

##### 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 "OpeningClosing4Choice" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1403
Or}	Proprietary <Prtry>	[1..1]	±		1403

#### 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 "Reporting9Choice" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1409
Or}	Proprietary <Prtry>	[1..1]	±		1409

**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 "[TradeTransactionCondition6Choice](#)" on page 1820 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1821
Or}	Proprietary <Prtry>	[1..1]	±		1822

**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 "[InvestorCapacity5Choice](#)" 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]	±		1402

**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 "[TradeOriginator4Choice](#)" on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1401
Or}	Proprietary <Prtry>	[1..1]	±		1402

**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 "[TypeOfPrice32Choice](#)" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1541
Or}	Proprietary <Prtry>	[1..1]	±		1541

**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 1341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1341
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1342

**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 "[MatchingStatus28Choice](#)" on page 1806 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1807
Or}	Proprietary <Prtry>	[1..1]	±		1807

**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 "[AffirmationStatus9Choice](#)" on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1796
Or}	Proprietary <Prtry>	[1..1]	±		1797

**18.4.5.19 FXAdditionalDetails <FxAddtlDtls>***Presence:* [0..1]*Definition:* Provides additional details pertaining to foreign exchange instructions.*Datatype:* "[RestrictedFINXMax350Text](#)" on page 1985**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:** "RestrictedFINXMax350Text" on page 1985

## 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:** C28 "DescriptionPresenceRule", C29 "DescriptionUsageRule", C35 "ISINGuideline", C36 "ISINPresenceRule", C43 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

### Constraints

- DescriptionPresenceRule**

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

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

- DescriptionUsageRule**

Description must be used alone as the last resort.

- ISINGuideline**

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

- ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

On Condition

/OtherIdentification[\*] is absent

Following Must be True

/ISIN Must be present

Or /Description Must be present

## 18.4.7 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C49 "PlaceOfListingRule"



**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes97" on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1303
	DayCountBasis <DayCntBsis>	[0..1]	±		1303
	RegistrationForm <RegnForm>	[0..1]	±		1304
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1304
	PaymentStatus <PmtSts>	[0..1]	±		1304
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1304
	ClassificationType <ClssfctnTp>	[0..1]	±		1305
	OptionStyle <OptnStyle>	[0..1]	±		1305
	OptionType <OptnTp>	[0..1]	±		1305
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1305
	CouponDate <CpnDt>	[0..1]	Date		1306
	ExpiryDate <XpryDt>	[0..1]	Date		1306
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1306
	MaturityDate <MtrtyDt>	[0..1]	Date		1306
	IssueDate <IssDt>	[0..1]	Date		1306
	NextCallableDate <NxtClblDt>	[0..1]	Date		1306
	PutableDate <PutblDt>	[0..1]	Date		1307
	DatedDate <DtdDt>	[0..1]	Date		1307
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1307
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1307
	CurrentFactor <CurFctr>	[0..1]	Rate		1307
	NextFactor <NxtFctr>	[0..1]	Rate		1307
	InterestRate <IntrstRate>	[0..1]	Rate		1307
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1307
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1308
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1308
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1308
	PoolNumber <PoolNb>	[0..1]	±		1308
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1308
	CallableIndicator <ClblInd>	[0..1]	Indicator		1309

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1309
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1309
	ExercisePrice <ExrcPric>	[0..1]	±		1309
	SubscriptionPrice <SbcptPric>	[0..1]	±		1310
	ConversionPrice <ConvsPric>	[0..1]	±		1310
	StrikePrice <StrkPric>	[0..1]	±		1310
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1310
	ContractSize <CtrctSz>	[0..1]	±		1311
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C3, C4, C5, C6, C8	1311
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1312

**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:* C26 "DenominationRule", C55 "SafekeepingPlaceGuideline", C56 "SafekeepingPlaceRule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following **QuantityAndAccount86** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		520
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		520
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		520
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		520
	<b>CashAccount</b> <CshAcct>	[0..1]	±		520
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C54	521
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		521

#### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **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 "[Quantity10Choice](#)" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

**18.4.8.2 DenominationChoice <DnmtnChc>***Presence:* [0..1]*Definition:* Denomination of the security to be received or delivered.*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984**18.4.8.3 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification156](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

**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 "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

**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 "CashAccountIdentification6Choice" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1181
Or}	Proprietary <Prtry>	[1..1]	Text		1181

#### 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:* C54 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "SafeKeepingPlace4" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### 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 <QtyBrkdown>** contains the following elements (see "QuantityBreakdown48" on page 1544 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1545
	LotQuantity <LotQty>	[0..1]	±		1545
	LotDateTime <LotDtTm>	[0..1]	±		1545
	LotPrice <LotPric>	[0..1]	±		1546
	TypeOfPrice <TpOfPric>	[0..1]	±		1546

## 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", C30 "FXStandingInstructionPresenceRule", C62 "SettlementDetailsRule", C63 "SettlementParametersGuideline"

**SettlementParameters <SttlmParams>** contains the following **SettlementDetails194** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		525
	<b>Priority</b> <Prty>	[0..1]	±		525
	<b>SecuritiesTransactionType</b> <SctiesTxTp>	[1..1]	±		525
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		525
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		526
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		526
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		526
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		527
	<b>DeliveryReturnReason</b> <DlvryRtrRsn>	[0..1]	±		527
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		527
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		527
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		528
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		528
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		528
	<b>Registration</b> <Regn>	[0..1]	±		528
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		529
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		529
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		529
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		529
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		530
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		530
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		530
	<b>Tracking</b> <Trckg>	[0..1]	±		531
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		531
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		531
	<b>ReturnLeg</b> <RtrLeg>	[0..1]	Indicator		531
	<b>ModificationCancellationAllowed</b> <ModCxlAllwd>	[0..1]	±		532
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		532
	<b>DeliveringSecuritiesSubBalanceType</b> <DlvrgSctiesSubBalTp>	[0..1]	±		532
	<b>ReceivingSecuritiesSubBalanceType</b> <RcvgSctiesSubBalTp>	[0..1]	±		532

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CashSubBalanceType</b> <CshSubBalTp>	[0..1]	±		533

**Constraints**

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed

in a released mode.

On Condition

/HoldIndicator is present

And /HoldIndicator/Indicator is equal to value 'true'

Following Must be True

/FXStandingInstruction Must be absent

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

- **SettlementParametersGuideline**

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWN1, OWNE, INSP and PORT and other booktransfer

related fields is governed by a market practice document.



- Block Trades:

The parent transaction must be identified using the 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](http://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 "[HoldIndicator7](#)" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1435
	Reason <Rsn>	[0..*]	±		1435

#### 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 "[PriorityNumeric5Choice](#)" on page 1400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1400
Or}	Proprietary <Prtry>	[1..1]	±		1400

#### 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 "[SecuritiesTransactionType53Choice](#)" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1375
Or}	Proprietary <Prtry>	[1..1]	±		1377

#### 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 "SettlementTransactionCondition39Choice" on page 1346 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1346
Or}	Proprietary <Prtry>	[1..1]	±		1347

#### 18.4.9.5 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 1956

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 "BeneficialOwnership5Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

#### 18.4.9.7 BlockTrade <BlckTrad>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction is a block parent or child.

**BlockTrade <BlckTrad>** contains one of the following elements (see "BlockTrade5Choice" on page 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

**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 "[CentralCounterPartyEligibility5Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

**18.4.9.9 DeliveryReturnReason <DlvryRtrRsn>***Presence:* [0..1]*Definition:* Reason for a delivery return.**DeliveryReturnReason <DlvryRtrRsn>** contains one of the following elements (see "[DeliveryReturn4Choice](#)" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1418
Or}	Proprietary <Prtry>	[1..1]	±		1419

**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 "[CashSettlementSystem5Choice](#)" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1281
Or}	Proprietary <Prtry>	[1..1]	±		1281

**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 "[ExposureType17Choice](#)" 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]	±		1434

**18.4.9.12 FXStandingInstruction <FxStgInstr>***Presence:* [0..1]*Definition:* Specifies whether the foreign exchange standing instruction in place should apply.**FXStandingInstruction <FxStgInstr>** contains one of the following elements (see "[FXStandingInstruction5Choice](#)" on page 1431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1432
Or}	Proprietary <Prtry>	[1..1]	±		1432

**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 "[MarketClientSide7Choice](#)" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1339
Or}	Proprietary <Prtry>	[1..1]	±		1339

**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 "[NettingEligibility5Choice](#)" on page 1431 for details)

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

**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 "[Registration11Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1349

**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 "[RepurchaseType26Choice](#)" on page 1429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1429
Or}	Proprietary <Prtry>	[1..1]	±		1429

**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 "[Restriction6Choice](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

**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 "[SecuritiesRTGS5Choice](#)" on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1399
Or}	Proprietary <Prtry>	[1..1]	±		1400

**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 "[SettlingCapacity8Choice](#)" on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1427

#### 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 "[SettlementSystemMethod5Choice](#)" on page 1425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1426

#### 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 "[TaxCapacityParty5Choice](#)" 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

#### 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 "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**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 "[Tracking5Choice](#)" on page 1424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1424
Or}	Proprietary <Prtry>	[1..1]	±		1424

**18.4.9.24 AutomaticBorrowing <AutomtcBrrwg>***Presence:* [0..1]*Definition:* Condition for automatic borrowing.**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "[AutomaticBorrowing8Choice](#)" 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

**18.4.9.25 LetterOfGuarantee <LtrOfGrnt>***Presence:* [0..1]*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.**LetterOfGuarantee <LtrOfGrnt>** contains one of the following elements (see "[LetterOfGuarantee5Choice](#)" on page 1422 for details)

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

**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 1976):

- *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 "[ModificationCancellationAllowed5Choice](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1421
Or}	Proprietary <Prtry>	[1..1]	±		1421

**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 1976):

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

**18.4.9.29 DeliveringSecuritiesSubBalanceType <DlvrngSctiesSubBalTp>***Presence:* [0..1]*Definition:* Specifies the delivering securities sub balance type indicator (example restriction type for a market infrastructure).**DeliveringSecuritiesSubBalanceType <DlvrngSctiesSubBalTp>** contains the following elements (see "[GenericIdentification30](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1337

**18.4.9.30 ReceivingSecuritiesSubBalanceType <RcvngSctiesSubBalTp>***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 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1337

#### 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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 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:* C70 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following elements (see "StandingSettlementInstruction17" on page 1596 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1596
	Counterparty <CtrPty>	[1..1]	±		1596
	Vendor <Vndr>	[0..1]	±		1597
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	1597
	OtherReceivingSettlementParties <OthrRcvrgSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	1599

#### 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 <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C11 "BookTransferGuideline", C27 "DepositoryGuideline", C45 "Party2PresenceRule", C46 "Party3PresenceRule", C47 "Party4PresenceRule", C48 "Party5PresenceRule", C61 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties81" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 18.4.12 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* [C11 "BookTransferGuideline"](#), [C27 "DepositoryGuideline"](#), [C45 "Party2PresenceRule"](#), [C46 "Party3PresenceRule"](#), [C47 "Party4PresenceRule"](#), [C48 "Party5PresenceRule"](#), [C61 "SettlementChainGuideline"](#)

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see ["SettlementParties81"](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 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 "[CashParties38](#)" on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1463
	DebtorAgent <DbtrAgt>	[0..1]	±		1463
	Creditor <Cdtr>	[0..1]	±		1464
	CreditorAgent <CdtrAgt>	[0..1]	±		1464
	Intermediary <Intrmy>	[0..1]	±		1465

## 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 "AmountAndDirection96" on page 1189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1189
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1189
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1189
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1190
	Amount <Amt>	[1..1]	Amount	C1, C10	1190
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1190
	OriginalCurrencyAndOrderedAmount <OrgnICcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1190
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1191
	ValueDate <ValDt>	[0..1]	±		1191

## 18.4.15 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts43" on page 1203 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1204
	ChargesFees <ChrgsFees>	[0..1]	±		1205
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1205
	TradeAmount <TradAmt>	[0..1]	±		1205
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1206
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1206
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1206
	LocalTax <LclTax>	[0..1]	±		1207
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1207
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1207
	Margin <Mrgn>	[0..1]	±		1208
	Other <Othr>	[0..1]	±		1208
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1208
	ShippingAmount <ShppgAmt>	[0..1]	±		1209
	SpecialConcession <SpclCncssn>	[0..1]	±		1209
	StampDuty <StrmpDty>	[0..1]	±		1209
	StockExchangeTax <StockXchgTax>	[0..1]	±		1210
	TransferTax <TrfTax>	[0..1]	±		1210
	TransactionTax <TxTax>	[0..1]	±		1210
	ValueAddedTax <ValAddedTax>	[0..1]	±		1211
	WithholdingTax <WhldgTax>	[0..1]	±		1211
	NetGainLoss <NetGnLoss>	[0..1]	±		1211
	ConsumptionTax <CsmptnTax>	[0..1]	±		1212
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1212
	ResearchFee <RsrchFee>	[0..1]	±		1212

## 18.4.16 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C34 "InvestorCountryCodeRule", C51 "QualifiedForeignIntermediaryRule"



**OtherBusinessParties <OthrBizPties>** contains the following elements (see "OtherParties35" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C32	1457
	QualifiedForeignIntermediary <QlfdFrgrnIntrmy>	[0..1]	±		1458
	StockExchange <StockXchg>	[0..1]	±		1458
	TradeRegulator <TradRgltr>	[0..1]	±		1459
	TripartyAgent <TrptyAgt>	[0..1]	±		1459
	Broker <Brkr>	[0..1]	±		1460

#### 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 elements (see "RegistrationParameters7" on page 1361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1361
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1361
	RegistrarAccount <RegarAcct>	[0..1]	Text		1361
	CertificateNumber <CertNb>	[0..*]	±	C18	1361

## 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:* C65 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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.024.002.11 SecuritiesSettlementTransactionStatusAdvice002V11

## 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 SecuritiesSettlementTransactionStatusAdvice002V11 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	
	<b>TransactionIdentification</b> <TxId>	[1..1]		C17	553
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		554
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		554
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		554
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		554
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		554
	<b>NettingServiceProviderIdentification</b> <NetgSvcPrvdId>	[0..1]	Text		554
	<b>Linkages</b> <Lnks>	[0..1]	±		554
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]			555
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		555
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		556
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		556
Or	<b>Repair</b> <Rpr>	[1..1]	±		556
Or	<b>Cancelled</b> <Canc>	[1..1]	±		557
Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		557
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		558
Or	<b>CancellationRequested</b> <CxlReqd>	[1..1]	±	C3	558
Or}	<b>ModificationRequested</b> <ModReqd>	[1..1]	±	C3	558
	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[0..1]	±		559
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		559
	<b>SettlementStatus</b> <SttlmSts>	[0..1]	±	C23	560
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C12, C31, C32	561
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		566
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		566
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		567

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		567
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		567
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		567
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		567
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		567
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		568
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C25	568
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		568
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		569
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C9, C10, C13, C14, C18	569
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		570
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		570
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		570
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		571
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		571
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		571
	<b>TradeDate</b> <TradDt>	[0..1]	±		571
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		572
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		572
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		572
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		572
	<b>SettlementParameters</b> <SttlmParams>	[1..1]		C5, C27	573
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		574
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		574
	<b>SecuritiesTransactionType</b> <SctiesTxTp>	[1..1]	±		574
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		574
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		575
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		575
	<b>Registration</b> <Regn>	[0..1]	±		575

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		576
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		576
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		576
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		576
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		577
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		577
	<b>BlockTrade</b> <BlickTrad>	[0..1]	±		577
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		577
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		578
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		578
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		578
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		578
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		579
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		579
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	579
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C19, C20, C21, C22	581
	<b>Investor</b> <Invstr>	[0..1]	±		582
	<b>QualifiedForeignIntermediary</b> <QlfdFrgnIntrmy>	[0..1]	±		582
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		582
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C30	582

## 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 used with a country code, then the country code specifies the nationality of the investor, for example for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.



**C13 ISINGuideline**

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

**C14 ISINPresenceRule**

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

**C15 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C16 MatchingStatusPresenceRule**

If ProcessingStatus, InferredMatchingStatus and SettlementStatus are absent, then MatchingStatus must be present.

```
On Condition
    /ProcessingStatus is absent
    And    /SettlementStatus is absent
    And    /InferredMatchingStatus is absent
Following Must be True
    /MatchingStatus Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C17 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C18 OtherIdentificationPresenceRule**

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

**C19 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C20 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C21 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C22 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C23 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C24 ProcessingStatusPresenceRule**

If InferredMatchingStatus, MatchingStatus and SettlementStatus are absent, then ProcessingStatus must be present.

---

```

On Condition
  /MatchingStatus is absent
And    /SettlementStatus is absent
And    /InferredMatchingStatus is absent
Following Must be True
  /ProcessingStatus Must be present

```

*This constraint is defined at the MessageDefinition level.*

#### **C25 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

#### **C26 SecuritiesMarketPracticeGroupGuideline**

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

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

*This constraint is defined at the MessageDefinition level.*

#### **C27 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### **C28 SettlementStatusAndMatchedRule**

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

*This constraint is defined at the MessageDefinition level.*

#### **C29 SettlementStatusPresenceRule**

If ProcessingStatus, InferredMatchingStatus and MatchingStatus are absent, then SettlementStatus must be present.

```

On Condition
  /ProcessingStatus is absent
And    /MatchingStatus is absent
And    /InferredMatchingStatus is absent
Following Must be True
  /SettlementStatus Must be present

```

*This constraint is defined at the MessageDefinition level.*

#### **C30 SupplementaryDataRule**

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

#### **C31 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

---

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

---

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

### **C32 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

## 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 **TransactionIdentifications38** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		554
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		554
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		554
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		554
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		554
	<b>NettingServiceProviderIdentification</b> <NetgSvcPrvdrId>	[0..1]	Text		554

---

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**19.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**19.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax16Text" on page 1983

**19.4.1.5 CommonIdentification <CmonId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax16Text" on page 1983

**19.4.2 Linkages <Lnkgs>**

*Presence:* [0..1]

*Definition:* Link to another transaction - provided for information only.

**Linkages <Lnkgs>** contains the following elements (see "Linkages50" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1436
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1436

## 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 **ProcessingStatus81Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		555
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		556
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		556
Or	<b>Repair</b> <Rpr>	[1..1]	±		556
Or	<b>Cancelled</b> <Canc>	[1..1]	±		557
Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		557
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		558
Or	<b>CancellationRequested</b> <CxlReqd>	[1..1]	±	C3	558
Or}	<b>ModificationRequested</b> <ModReqd>	[1..1]	±	C3	558

### 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 "AcknowledgedAcceptedStatus25Choice" on page 1816 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1816
Or}	Reason <Rsn>	[1..*]			1817
	Code <Cd>	[1..1]			1817
{Or	Code <Cd>	[1..1]	CodeSet		1817
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818

### 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 "PendingProcessingStatus19Choice" on page 1603 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1604
Or}	Reason <Rsn>	[1..*]			1604
	Code <Cd>	[1..1]			1604
{Or	Code <Cd>	[1..1]	CodeSet		1604
Or}	Proprietary <Prtry>	[1..1]	±		1606
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1606

### 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 "RejectionStatus26Choice" on page 1661 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[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 "[RepairStatus16Choice](#)" on page 1653 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1653
Or}	Reason <Rsn>	[1..*]			1653
	Code <Cd>	[1..1]			1654
{Or	Code <Cd>	[1..1]	CodeSet		1654
Or}	Proprietary <Prtry>	[1..1]	±		1655
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1656

#### 19.4.3.5 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction/request has been cancelled.

**Cancelled <Canc>** contains one of the following elements (see "[CancellationStatus25Choice](#)" on page 1628 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1628
Or}	Reason <Rsn>	[1..*]			1628
	Code <Cd>	[1..1]			1629
{Or	Code <Cd>	[1..1]	CodeSet		1629
Or}	Proprietary <Prtry>	[1..1]	±		1630
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1630

#### 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 "PendingStatus46Choice" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1644
Or}	Reason <Rsn>	[1..*]			1644
	Code <Cd>	[1..1]			1644
{Or	Code <Cd>	[1..1]	CodeSet		1644
Or}	Proprietary <Prtry>	[1..1]	±		1645
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1645

#### 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 "ProprietaryStatusAndReason7" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

#### 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 "ProprietaryReason5" on page 1631 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1631
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631

#### 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 "ProprietaryReason5" on page 1631 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1631
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631

#### 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 "MatchingStatus32Choice" on page 1802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1802
Or	Unmatched <Umtchd>	[1..1]			1803
{Or	NoSpecifiedReason <NoSpcedRsn>	[1..1]	CodeSet		1803
Or}	Reason <Rsn>	[1..*]			1803
	Code <Cd>	[1..1]			1803
{Or	Code <Cd>	[1..1]	CodeSet		1804
Or}	Proprietary <Prtry>	[1..1]	±		1806
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1806
Or}	Proprietary <Prtry>	[1..1]	±		1806

## 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 "MatchingStatus32Choice" on page 1802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1802
Or	Unmatched <Umtchd>	[1..1]			1803
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1803
Or}	Reason <Rsn>	[1..*]			1803
	Code <Cd>	[1..1]			1803
{Or	Code <Cd>	[1..1]	CodeSet		1804
Or}	Proprietary <Prtry>	[1..1]	±		1806
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1806
Or}	Proprietary <Prtry>	[1..1]	±		1806

## 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 "SettlementStatus29Choice" on page 1610 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1611
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1612
Or}	Reason <Rsn>	[1..*]			1612
	Code <Cd>	[1..1]			1612
{Or	Code <Cd>	[1..1]	CodeSet		1612
Or}	Proprietary <Prtry>	[1..1]	±		1615
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1616
Or	Failing <Fng>	[1..1]			1616
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1616
Or}	Reason <Rsn>	[1..*]			1616
	Code <Cd>	[1..1]			1617
{Or	Code <Cd>	[1..1]	CodeSet		1617
Or}	Proprietary <Prtry>	[1..1]	±		1620
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1621
Or}	Proprietary <Prtry>	[1..1]	±		1621

#### 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 &lt;TxDtIs&gt; contains the following TransactionDetails142 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		566
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		566
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		567
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		567
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		567
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		567
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		567
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		567
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		568
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C25	568
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		568
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		569
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C9, C10, C13, C14, C18	569
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		570
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		570
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		570
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		571
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		571
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		571
	<b>TradeDate</b> <TradDt>	[0..1]	±		571
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		572
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		572
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		572
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		572
	<b>SettlementParameters</b> <SttlmParams>	[1..1]		C5, C27	573
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		574
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		574
	<b>SecuritiesTransactionType</b> <SctiesTxTp>	[1..1]	±		574

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		574
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		575
	<b>SecuritiesRTGS</b> <ScitiesRTGS>	[0..1]	±		575
	<b>Registration</b> <Regn>	[0..1]	±		575
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		576
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		576
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		576
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		576
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		577
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		577
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		577
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		577
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		578
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		578
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		578
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		578
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		579
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		579
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	579
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C19, C20, C21, C22	581
	<b>Investor</b> <Invstr>	[0..1]	±		582
	<b>QualifiedForeignIntermediary</b> <QlfdFrgrnIntrmy>	[0..1]	±		582
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		582

---

**Constraints****• InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.

**• TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening



---

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

#### 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:* "RestrictedFINXMax52Text" on page 1986

#### 19.4.7.2 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**19.4.7.3 CorporateActionEventIdentification <CorpActnEvtId>***Presence:* [0..1]*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.*Datatype:* "RestrictedFINXMax16Text" on page 1983**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:* "RestrictedFINXMax16Text" on page 1983**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:* "RestrictedFINXMax16Text" on page 1983**19.4.7.6 ClientCollateralInstructionIdentification <ClntCollInstrId>***Presence:* [0..1]*Definition:* Unique identification assigned to the instruction by the client.*Datatype:* "RestrictedFINXMax16Text" on page 1983**19.4.7.7 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>***Presence:* [0..1]*Definition:* Unique identification assigned to the instruction by the triparty-agent/service-provider.*Datatype:* "RestrictedFINXMax16Text" on page 1983**19.4.7.8 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification156](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

**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 "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

**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 "[SafeKeepingPlace4](#)" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

**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 "[PlaceOfTradeIdentification2](#)" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1340
	LEI <LEI>	[0..1]	IdentifierSet		1340

**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 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282

**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 ["SecurityIdentification20"](#) on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

**Constraints**

- DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or /OtherIdentification[\*] Must be present

- DescriptionUsageRule**

Description must be used alone as the last resort.

- ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

#### 19.4.7.14 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity10Choice](#)" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

#### 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 "[AmountAndDirection67](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1224
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1225
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1225

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 "SettlementDate32Choice" on page 1285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1285
Or}	DateCode <DtCd>	[1..1]	±		1285

#### 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 "TradeDate9Choice" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

#### 19.4.7.21 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

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

**Definition:** Time stamp on when the transaction is acknowledged.

**Datatype:** "ISODatetime" on page 1974

#### 19.4.7.22 MatchedStatusTimeStamp <MtchdStsTmStmp>

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

**Definition:** Time stamp on when the transaction is matched.

**Datatype:** "ISODatetime" on page 1974

#### 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 1902

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 1849

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 **SettlementDetails196** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		574
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		574
	<b>SecuritiesTransactionType</b> <SctiesTxTp>	[1..1]	±		574
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		574
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		575
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		575
	<b>Registration</b> <Regn>	[0..1]	±		575
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		576
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		576
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		576
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		576
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		577
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		577
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		577
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		577
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		578
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		578
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		578
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		578
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		579
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		579

**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 "HoldIndicator7" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1435
	Reason <Rsn>	[0..*]	±		1435

**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 "SettlementTransactionCondition37Choice" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1351

**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 "SecuritiesTransactionType52Choice" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1378
Or}	Proprietary <Prtry>	[1..1]	±		1380

**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 "[SettlingCapacity8Choice](#)" on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1427

#### 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 "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 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 "[SecuritiesRTGS5Choice](#)" on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1399
Or}	Proprietary <Prtry>	[1..1]	±		1400

#### 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 "[Registration11Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1349

**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 "[BeneficialOwnership5Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

**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 "[ExposureType17Choice](#)" 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]	±		1434

**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 "[CashSettlementSystem5Choice](#)" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1281
Or}	Proprietary <Prtry>	[1..1]	±		1281

**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 "[TaxCapacityParty5Choice](#)" 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

**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 "[RepurchaseType24Choice](#)" 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]	±		1431

**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 "[MarketClientSide7Choice](#)" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1339
Or}	Proprietary <Prtry>	[1..1]	±		1339

**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 "[BlockTrade5Choice](#)" 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

**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 "[Restriction6Choice](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

**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 "[SettlementSystemMethod5Choice](#)" on page 1425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1426

**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 "[NettingEligibility5Choice](#)" on page 1431 for details)

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

**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 "[CentralCounterPartyEligibility5Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

**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 "LetterOfGuarantee5Choice" on page 1422 for details)

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

#### 19.4.7.25.20 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 1956

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 1976):

- *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 "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrcgId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

#### 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 <DlvrgSttlmPties>**

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C19 "Party2PresenceRule", C20 "Party3PresenceRule", C21 "Party4PresenceRule", C22 "Party5PresenceRule"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrctlId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

**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 "PartyIdentification170" on page 1502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1502
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1502
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1502
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1503
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1503
	LEI <LEI>	[0..1]	IdentifierSet		1503

#### 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 "PartyIdentification157" on page 1520 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520

#### 19.4.7.30 SettlementInstructionProcessingAdditionalDetails <SttlInstrPrcgAddtlDtls>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax350Text" on page 1985

### 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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.025.002.10 SecuritiesSettlementTransactionConfirmation 002V10

## 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 SecuritiesSettlementTransactionConfirmation002V10 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, C17, C42, C47, C48, C54, C55, C46	
	TransactionIdentificationDetails <TxIdDtls>	[1..1]		C30	598
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		598
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		598
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		598
	ProcessorTransactionIdentification <PrccrTxId>	[0..1]	Text		599
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		599
	Payment <Pmt>	[1..1]	CodeSet		599
	CommonIdentification <CmonId>	[0..1]	Text		599
	PoolIdentification <PoolId>	[0..1]	Text		599
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		600
	Linkages <Lnkgs>	[0..1]	±		600
	AdditionalParameters <AddtlParams>	[0..1]		C33	600
	PreConfirmation <PreConf>	[0..1]	CodeSet		601
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		601
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		601
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		601
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		602
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		602
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		602
	TradeDetails <TradDtls>	[1..1]		C3, C24, C40, C53, C52	602
	TradeIdentification <TradId>	[0..*]	Text		604
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		604

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		604
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		604
	<b>TradeDate</b> <TradDt>	[0..1]	±		604
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		605
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		605
	<b>DealPrice</b> <DealPric>	[0..1]	±		605
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C31	606
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		606
	<b>Reporting</b> <Rptg>	[0..*]	±		606
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		607
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		607
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		607
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		607
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		608
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		608
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C20, C21, C26, C27, C32	608
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C39	609
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]	±	C18, C34, C44, C45	611
	<b>SettlementParameters</b> <SttlmParams>	[1..1]		C11, C50	613
	<b>Priority</b> <Prty>	[0..1]	±		615
	<b>SecuritiesTransactionType</b> <SctiesTxTp>	[1..1]	±		615
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		615
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		615
	<b>BeneficialOwnership</b> <BnfcIOwnrsh>	[0..1]	±		616
	<b>BlockTrade</b> <BlickTrad>	[0..1]	±		616
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		616
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		616

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		617
	<b>MarketClientSide</b> <MktCIntSd>	[0..1]	±		617
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		617
	<b>Registration</b> <Regn>	[0..1]	±		617
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		618
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		618
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		618
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		618
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		619
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		619
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		619
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		620
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		620
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		620
	<b>SecuritiesSubBalanceType</b> <SctiesSubBalTp>	[0..1]	±		620
	<b>CashSubBalanceType</b> <CshSubBalTp>	[0..1]	±		621
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C56	621
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C9, C19, C35, C36, C37, C38, C49	622
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C9, C19, C35, C36, C37, C38, C49	624
	<b>CashParties</b> <CshPties>	[0..1]	±		626
	<b>SettledAmount</b> <SttldAmt>	[0..1]	±		626
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		627
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C25, C41	628
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]	±		629
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C51	629



## 20.3 Constraints

### C1 ActiveCurrency

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

### C2 ActiveOrHistoricCurrency

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

### C3 AdditionalDetailsRule

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

### C4 AdditionalDetailsRule

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

### C5 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

### C6 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### C7 AnyBIC

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

### C8 BICFI

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

### C9 BookTransferGuideline

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C10 BuyerSSIRule**

If standing settlement instruction applies and the instruction is a delivery, then Buyer must be present.

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

And /StandingSettlementInstructionDetails is present

Following Must be True

/StandingSettlementInstructionDetails/Counterparty/Buyer Must be present

*This constraint is defined at the MessageDefinition level.*

**C11 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**C12 Country**

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

**C13 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C14 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C15 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C16 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C17 DeliveringDepositoryAndParty1Rule**

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Receive'

And /StandingSettlementInstructionDetails is absent

Following Must be True

/DeliveringSettlementParties/Depository Must be present

And /DeliveringSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C18 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**C19 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C20 DescriptionPresenceRule**

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

**C21 DescriptionUsageRule**

Description must be used alone as the last resort.

**C22 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

**C23 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C24 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

**C25 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C26 ISINGuideline**

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

**C27 ISINPresenceRule**

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

**C28 ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**C29 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C30 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C31 NumberRule**

If Number is negative, then Sign must be present.

**C32 OtherIdentificationPresenceRule**

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

**C33 PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.

- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C34 PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C35 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C36 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C37 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C38 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C39 PlaceOfListingRule**

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

**C40 PlaceOfTradeRule**

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

**C41 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C42 ReceivingDepositoryAndParty1Rule**

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

On Condition  
     /TransactionIdentificationDetails/SecuritiesMovementType is equal to  
 value 'Delivery'  
 And     /StandingSettlementInstructionDetails is absent  
 Following Must be True  
     /ReceivingSettlementParties/Depository Must be present  
 And     /ReceivingSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C43 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C44 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C45 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

**C46 SecuritiesMarketPracticeGroupGuideline**

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

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

*This constraint is defined at the MessageDefinition level.*

**C47 SellerSSIRule**

If standing settlement instruction applies and the instruction is a receipt, then Seller must be present.

```
On Condition
  /TransactionIdentificationDetails/SecuritiesMovementType is equal to
  value 'Receive'
  And /StandingSettlementInstructionDetails is present
Following Must be True
  /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C48 SettledAmountRule**

If the instruction is against payment, then SettledAmount must be present.

```
On Condition
  /TransactionIdentificationDetails/Payment is equal to value
  'AgainstPaymentSettlement'
Following Must be True
  /SettledAmount Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C49 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C50 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C51 SupplementaryDataRule**

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

**C52 TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C53 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C54 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

*This constraint is defined at the MessageDefinition level.*

## **C55 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back



---

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

*This constraint is defined at the MessageDefinition level.*

#### **C56 VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

## **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:* C30 "NoAccountOwnerTransactionIdentificationRule"

**TransactionIdentificationDetails <TxIdDtls>** contains the following **SettlementTypeAndIdentification24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		598
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		598
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		598
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		599
	<b>SecuritiesMovementType</b> <ScitiesMvmntTp>	[1..1]	CodeSet		599
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		599
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		599
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		599
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		600

### Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

### 20.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 20.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 20.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 20.4.1.4 ProcessorTransactionIdentification <PcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 20.4.1.5 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1902

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 1849

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

#### 20.4.1.7 CommonIdentification <CmonId>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 20.4.1.8 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 20.4.1.9 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 20.4.2 Linkages <Lnkgs>

*Presence:* [0..1]

*Definition:* Link to another transaction - provided for information only.

**Linkages <Lnkgs>** contains the following elements (see "Linkages50" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1436
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1436

### 20.4.3 AdditionalParameters <AddtlParams>

*Presence:* [0..1]

*Definition:* Additional parameters for the transaction.

*Impacted by:* C33 "PartialSettlementGuideline"

**AdditionalParameters <AddtlParams>** contains the following **AdditionalParameters31** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PreConfirmation</b> <PreConf>	[0..1]	CodeSet		601
	<b>PartialSettlement</b> <PrtlSttlm>	[0..1]	CodeSet		601
	<b>PreviousPartialConfirmationIdentification</b> <PrvsPrtlConfId>	[0..1]	Text		601
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		601
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		602
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		602
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		602

#### Constraints

- **PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.
- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### 20.4.3.1 PreConfirmation <PreConf>

*Presence:* [0..1]

*Definition:* Specifies whether there exists a pre-confirmation.

*Datatype:* "PreConfirmation1Code" on page 1899

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 1877

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:* "RestrictedFINXMax16Text" on page 1983

#### 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:* "RestrictedFINXMax16Text" on page 1983

---

**20.4.3.5 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**20.4.3.6 ClientCollateralInstructionIdentification <ClntCollInstrId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**20.4.3.7 TripartyAgentServiceProviderCollateralInstructionIdentification  
<TrptyAgtSvcPrvdrCollInstrId>**

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**20.4.4 TradeDetails <TradDtls>**

*Presence:* [1..1]

*Definition:* Details of the trade.

*Impacted by:* C3 "AdditionalDetailsRule", C24 "InvestorCapacityRule", C40 "PlaceOfTradeRule", C53 "TradeDateTimeUTCRule", C52 "TradeDateGuideline"

**TradeDetails <TradDtls>** contains the following **SecuritiesTradeDetails128** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		604
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		604
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		604
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		604
	<b>TradeDate</b> <TradDt>	[0..1]	±		604
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		605
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		605
	<b>DealPrice</b> <DealPric>	[0..1]	±		605
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C31	606
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		606
	<b>Reporting</b> <Rptg>	[0..*]	±		606
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		607
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		607
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		607
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		607
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		608
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		608

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **PlaceOfTradeRule**

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

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### 20.4.4.1 TradeIdentification <TradId>

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "RestrictedFINXMax52Text" on page 1986

#### 20.4.4.2 CollateralTransactionIdentification <CollTxId>

*Presence:* [0..\*]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 20.4.4.3 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

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

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "PlaceOfTradeIdentification2" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1340
	LEI <LEI>	[0..1]	IdentifierSet		1340

#### 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 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282

#### 20.4.4.5 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.



**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

#### 20.4.4.6 SettlementDate <SttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate20Choice](#)" on page 1286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1286
Or}	DateCode <DtCd>	[1..1]	±		1287

#### 20.4.4.7 EffectiveSettlementDate <FctvSttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which a transaction is completed and cleared, for example, payment is effected and securities are delivered.

**EffectiveSettlementDate <FctvSttlmDt>** contains one of the following elements (see "[SettlementDate22Choice](#)" on page 1285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1286
Or}	DateCode <DtCd>	[1..1]	±		1286

#### 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 "Price11" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1528
{Or	Yielded <Yldd>	[1..1]	Indicator		1528
Or}	ValueType <ValTp>	[1..1]	CodeSet		1529
	Value <Val>	[1..1]	±		1529

#### 20.4.4.9 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* C31 "NumberRule"

*Datatype:* "Max3Number" on page 1977

##### Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

#### 20.4.4.10 OpeningClosing <OpngClsg>

*Presence:* [0..1]

*Definition:* Specifies additional information relative to the processing of the trade.

**OpeningClosing <OpngClsg>** contains one of the following elements (see "OpeningClosing4Choice" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1403
Or}	Proprietary <Prtry>	[1..1]	±		1403

#### 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 "Reporting9Choice" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1409
Or}	Proprietary <Prtry>	[1..1]	±		1409

**20.4.4.12 TradeTransactionCondition <TradTxCond>***Presence:* [0..\*]*Definition:* Indicates the conditions under which the order/trade is to be/was executed.**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "[TradeTransactionCondition6Choice](#)" on page 1820 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1821
Or}	Proprietary <Prtry>	[1..1]	±		1822

**20.4.4.13 InvestorCapacity <InvstrCpcty>***Presence:* [0..1]*Definition:* Specifies the role of the investor in the transaction.**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "[InvestorCapacity5Choice](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1402
Or}	Proprietary <Prtry>	[1..1]	±		1402

**20.4.4.14 TradeOriginatorRole <TradOrgtrRole>***Presence:* [0..1]*Definition:* Specifies the role of the trading party in the transaction.**TradeOriginatorRole <TradOrgtrRole>** contains one of the following elements (see "[TradeOriginator4Choice](#)" on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1401
Or}	Proprietary <Prtry>	[1..1]	±		1402

**20.4.4.15 TypeOfPrice <TpOfPric>***Presence:* [0..1]*Definition:* Specifies the type of price and information about the price.**TypeOfPrice <TpOfPric>** contains one of the following elements (see "[TypeOfPrice32Choice](#)" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1541
Or}	Proprietary <Prtry>	[1..1]	±		1541

**20.4.4.16 FXAdditionalDetails <FxAddtlDtls>***Presence:* [0..1]*Definition:* Provides additional details pertaining to foreign exchange instructions.*Datatype:* "RestrictedFINXMax350Text" on page 1985**20.4.4.17 SettlementInstructionProcessingAdditionalDetails  
<SttlmInstrPrcgAddtlDtls>***Presence:* [0..1]*Definition:* Provides additional settlement processing information which cannot be included within the structured fields of the message.*Datatype:* "RestrictedFINXMax350Text" on page 1985**20.4.5 FinancialInstrumentIdentification <FinInstrmId>***Presence:* [1..1]*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.*Impacted by:* C20 "DescriptionPresenceRule", C21 "DescriptionUsageRule", C26 "ISINGuideline", C27 "ISINPresenceRule", C32 "OtherIdentificationPresenceRule"**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

**Constraints**• **DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or /OtherIdentification[\*] Must be present

• **DescriptionUsageRule**

Description must be used alone as the last resort.

• **ISINGuideline**

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

---

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

## 20.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C39 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes97" on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1303
	DayCountBasis <DayCntBsis>	[0..1]	±		1303
	RegistrationForm <RegnForm>	[0..1]	±		1304
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1304
	PaymentStatus <PmtSts>	[0..1]	±		1304
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1304
	ClassificationType <ClssfctnTp>	[0..1]	±		1305
	OptionStyle <OptnStyle>	[0..1]	±		1305
	OptionType <OptnTp>	[0..1]	±		1305
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1305
	CouponDate <CpnDt>	[0..1]	Date		1306
	ExpiryDate <XpryDt>	[0..1]	Date		1306
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1306
	MaturityDate <MtrtyDt>	[0..1]	Date		1306
	IssueDate <IssDt>	[0..1]	Date		1306
	NextCallableDate <NxtClblDt>	[0..1]	Date		1306
	PutableDate <PutblDt>	[0..1]	Date		1307
	DatedDate <DtdDt>	[0..1]	Date		1307
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1307
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1307
	CurrentFactor <CurFctr>	[0..1]	Rate		1307
	NextFactor <NxtFctr>	[0..1]	Rate		1307
	InterestRate <IntrstRate>	[0..1]	Rate		1307
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1307
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1308
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1308
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1308
	PoolNumber <PoolNb>	[0..1]	±		1308
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1308
	CallableIndicator <ClblInd>	[0..1]	Indicator		1309

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1309
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1309
	ExercisePrice <ExrcPric>	[0..1]	±		1309
	SubscriptionPrice <SbcptPric>	[0..1]	±		1310
	ConversionPrice <ConvsPric>	[0..1]	±		1310
	StrikePrice <StrkPric>	[0..1]	±		1310
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1310
	ContractSize <CtrctSz>	[0..1]	±		1311
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C3, C4, C5, C6, C8	1311
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1312

**Constraints**

- **AdditionalDetailsRule**

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

- **PlaceOfListingRule**

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

## 20.4.7 QuantityAndAccountDetails <QtyAndAcctDtls>

*Presence:* [1..1]

*Definition:* Details related to the account and quantity involved in the transaction.

*Impacted by:* C18 "DenominationRule", C34 "PartialSettlementGuideline", C44 "SafekeepingPlaceGuideline", C45 "SafekeepingPlaceRule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following elements (see "QuantityAndAccount90" on page 1170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		1171
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±		1171
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		1171
	PreviouslySettledAmount <PrevslySttldAmt>	[0..1]	±		1172
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		1172
	DenominationChoice <DnmtnChc>	[0..1]	Text		1172
	AccountOwner <AcctOwnr>	[0..1]	±		1172
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1173
	CashAccount <CshAcct>	[0..1]	±		1173
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1173
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1174

#### Constraints

- DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global



custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

## 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", C50 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following **SettlementDetails192** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Priority</b> <Prty>	[0..1]	±		615
	<b>SecuritiesTransactionType</b> <SctiesTxTp>	[1..1]	±		615
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		615
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		615
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		616
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		616
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		616
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		616
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		617
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		617
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		617
	<b>Registration</b> <Regn>	[0..1]	±		617
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		618
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		618
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		618
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		618
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		619
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		619
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		619
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		620
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		620
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		620
	<b>SecuritiesSubBalanceType</b> <SctiesSubBalTp>	[0..1]	±		620
	<b>CashSubBalanceType</b> <CshSubBalTp>	[0..1]	±		621

#### 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 "[PriorityNumeric5Choice](#)" on page 1400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1400
Or}	Proprietary <Prtry>	[1..1]	±		1400

**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 "[SecuritiesTransactionType51Choice](#)" on page 1381 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1381
Or}	Proprietary <Prtry>	[1..1]	±		1383

**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 "[SettlementTransactionCondition37Choice](#)" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1351

**20.4.8.4 PartialSettlementIndicator <PrtlSttlmInd>***Presence:* [0..1]*Definition:* Specifies whether partial settlement was allowed.*Datatype:* "[SettlementTransactionCondition5Code](#)" on page 1956

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 <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there was change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "[BeneficialOwnership5Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

#### 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 "[BlockTrade5Choice](#)" 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

#### 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 "[CentralCounterPartyEligibility5Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

#### 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 "CashSettlementSystem5Choice" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1281
Or}	Proprietary <Prtry>	[1..1]	±		1281

#### 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 "ExposureType17Choice" 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]	±		1434

#### 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 "MarketClientSide7Choice" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1339
Or}	Proprietary <Prtry>	[1..1]	±		1339

#### 20.4.8.11 NettingEligibility <NetgElgbly>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction was eligible for netting.

**NettingEligibility <NetgElgbly>** contains one of the following elements (see "NettingEligibility5Choice" on page 1431 for details)

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

#### 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 "[Registration11Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1349

#### 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 "[RepurchaseType24Choice](#)" 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]	±		1431

#### 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 "[Restriction6Choice](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

#### 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 "[SecuritiesRTGS5Choice](#)" on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1399
Or}	Proprietary <Prtry>	[1..1]	±		1400

#### 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 "[SettlingCapacity8Choice](#)" on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1427

#### 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 "[SettlementSystemMethod5Choice](#)" on page 1425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1426

#### 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 "[TaxCapacityParty5Choice](#)" 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

#### 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 "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**20.4.8.20 AutomaticBorrowing <AutomtcBrrwg>***Presence:* [0..1]*Definition:* Condition for automatic borrowing.**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing8Choice" 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

**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 "LetterOfGuarantee5Choice" on page 1422 for details)

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

**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 1976):

- *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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 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:* C56 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following elements (see "StandingSettlementInstruction17" on page 1596 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStglInstrDB>	[1..1]	±		1596
	Counterparty <CtrPty>	[1..1]	±		1596
	Vendor <Vndr>	[0..1]	±		1597
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	1597
	OtherReceivingSettlementParties <OthrRcvrgSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	1599

#### Constraints

- **VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

## 20.4.10 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C9 "BookTransferGuideline", C19 "DepositoryGuideline", C35 "Party2PresenceRule", C36 "Party3PresenceRule", C37 "Party4PresenceRule", C38 "Party5PresenceRule", C49 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties81" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 20.4.11 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* [C9 "BookTransferGuideline"](#), [C19 "DepositoryGuideline"](#), [C35 "Party2PresenceRule"](#), [C36 "Party3PresenceRule"](#), [C37 "Party4PresenceRule"](#), [C38 "Party5PresenceRule"](#), [C49 "SettlementChainGuideline"](#)

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see ["SettlementParties81"](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

---

**Constraints****• BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**• DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**• Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

**• Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

**• Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

**• Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 20.4.12 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following elements (see "[CashParties38](#)" on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1463
	DebtorAgent <DbtrAgt>	[0..1]	±		1463
	Creditor <Cdtr>	[0..1]	±		1464
	CreditorAgent <CdtrAgt>	[0..1]	±		1464
	Intermediary <Intrmy>	[0..1]	±		1465

## 20.4.13 SettledAmount <SttldAmt>

*Presence:* [0..1]

*Definition:* Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

**SettledAmount <SttldAmt>** contains the following elements (see "AmountAndDirection96" on page 1189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1189
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1189
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1189
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1190
	Amount <Amt>	[1..1]	Amount	C1, C10	1190
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1190
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1190
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1191
	ValueDate <ValDt>	[0..1]	±		1191

## 20.4.14 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts44" on page 1193 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1194
	ChargesFees <ChrgsFees>	[0..1]	±		1195
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1195
	TradeAmount <TradAmt>	[0..1]	±		1195
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1196
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1196
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1196
	LocalTax <LclTax>	[0..1]	±		1197
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1197
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1197
	Margin <Mrgn>	[0..1]	±		1198
	Other <Othr>	[0..1]	±		1198
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1198
	ShippingAmount <ShppgAmt>	[0..1]	±		1199
	SpecialConcession <SpclCncssn>	[0..1]	±		1199
	StampDuty <StrmpDty>	[0..1]	±		1199
	StockExchangeTax <StockXchgTax>	[0..1]	±		1200
	TransferTax <TrfTax>	[0..1]	±		1200
	TransactionTax <TxTax>	[0..1]	±		1200
	ValueAddedTax <ValAddedTax>	[0..1]	±		1201
	WithholdingTax <WhldgTax>	[0..1]	±		1201
	NetGainLoss <NetGnLoss>	[0..1]	±		1201
	ConsumptionTax <CsmptnTax>	[0..1]	±		1202
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1202
	BookValue <BookVal>	[0..1]	±		1202
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1203
	ResearchFee <RsrchFee>	[0..1]	±		1203

## 20.4.15 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.



Impacted by: C25 "InvestorCountryCodeRule", C41 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following elements (see "OtherParties35" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C32	1457
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1458
	StockExchange <StockXchg>	[0..1]	±		1458
	TradeRegulator <TradRgltr>	[0..1]	±		1459
	TripartyAgent <TrptyAgt>	[0..1]	±		1459
	Broker <Brkr>	[0..1]	±		1460

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

## 20.4.16 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

*Presence:* [0..1]

*Definition:* Information for registration or physical settlement.

**AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>** contains the following elements (see "RegistrationParameters7" on page 1361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1361
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1361
	RegistrarAccount <RegarAcct>	[0..1]	Text		1361
	CertificateNumber <CertNb>	[0..*]	±	C18	1361

## 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: C51 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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.026.002.09** **SecuritiesSettlementTransactionReversalAdv** **ice002V09**

## 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 SecuritiesSettlementTransactionReversalAdvice002V09 MessageDefinition is composed of 17 MessageBuildingBlocks:

- TransactionIdentificationDetails**  
Provides transaction type and identification information.
- ConfirmationReference**  
Reference to the unambiguous identification of the confirmation as per the account servicer.
- AdditionalParameters**  
Additional parameters for the transaction.
- TradeDetails**  
Details of the trade.
- FinancialInstrumentIdentification**  
Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

---

**F. FinancialInstrumentAttributes**

Elements characterising a financial instrument.

**G. QuantityAndAccountDetails**

Details related to the account and quantity involved in the transaction.

**H. SettlementParameters**

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**I. StandingSettlementInstructionDetails**

Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

**J. DeliveringSettlementParties**

Identifies the chain of delivering settlement parties.

**K. ReceivingSettlementParties**

Identifies the chain of receiving settlement parties.

**L. CashParties**

Cash parties involved in the transaction if different from the securities settlement parties.

**M. SettledAmount**

Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

**N. OtherAmounts**

Other amounts than the settlement amount.

**O. OtherBusinessParties**

Other business parties relevant to the transaction.

**P. AdditionalPhysicalOrRegistrationDetails**

Information for registration or physical settlement.

**Q. SupplementaryData**

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

## 21.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmTxRvslAdv>	[1..1]		C10, C17, C41, C45, C46	
	TransactionIdentificationDetails <TxIdDtls>	[1..1]		C30	641
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		641
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		641
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		642
	ProcessorTransactionIdentification <PrcrTxId>	[0..1]	Text		642
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		642
	Payment <Pmt>	[1..1]	CodeSet		642
	CommonIdentification <CmonId>	[0..1]	Text		642
	PoolIdentification <PoolId>	[0..1]	Text		643
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		643
	ConfirmationReference <ConfRef>	[1..1]	±		643
	AdditionalParameters <AddtlParams>	[0..1]			643
	PreConfirmation <PreConf>	[0..1]	CodeSet		643
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		644
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		644
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		644
	TradeDetails <TradDtls>	[1..1]		C3, C24, C39, C51, C50	644
	TradeIdentification <TradId>	[0..*]	Text		646
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		646
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		646
	PlaceOfClearing <PlcOfClr>	[0..1]	±		646
	TradeDate <TradDt>	[0..1]	±		646
	SettlementDate <SttlmDt>	[0..1]	±		647
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		647

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DealPrice</b> <DealPric>	[0..1]	±		647
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C31	648
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		648
	<b>Reporting</b> <Rptg>	[0..*]	±		648
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		649
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		649
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		649
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		649
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		650
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		650
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C20, C21, C26, C27, C32	650
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C38	651
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]	±	C18, C33, C43, C44	653
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C11, C48	655
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C52	657
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C9, C19, C34, C35, C36, C37, C47	657
	<b>ReceivingSettlementParties</b> <RcvrgSttlmPties>	[0..1]	±	C9, C19, C34, C35, C36, C37, C47	659
	<b>CashParties</b> <CshPties>	[0..1]	±		661
	<b>SettledAmount</b> <SttldAmt>	[0..1]	±		661
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		662
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C25, C40	663
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]	±		664

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C49	664

## 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](http://www.smpg.info).

**C10 BuyerSSIRule**

If standing settlement instruction applies and the instruction is a delivery, then Buyer must be present.

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

And /StandingSettlementInstructionDetails is present

Following Must be True

/StandingSettlementInstructionDetails/Counterparty/Buyer Must be present

*This constraint is defined at the MessageDefinition level.*

**C11 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**C12 Country**

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

**C13 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C14 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C15 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C16 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C17 DeliveringDepositoryAndParty1Rule**

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Receive'

And /StandingSettlementInstructionDetails is absent

Following Must be True



---

/DeliveringSettlementParties/Depository Must be present  
And /DeliveringSettlementParties/Party1 Must be present

---

*This constraint is defined at the MessageDefinition level.*

#### **C18 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

#### **C19 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C20 DescriptionPresenceRule**

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

#### **C21 DescriptionUsageRule**

Description must be used alone as the last resort.

#### **C22 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

#### **C23 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

#### **C24 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

#### **C25 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

#### **C26 ISINGuideline**

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

**C27 ISINPresenceRule**

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

**C28 ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**C29 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C30 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C31 NumberRule**

If Number is negative, then Sign must be present.

**C32 OtherIdentificationPresenceRule**

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

**C33 PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C34 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C35 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C36 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C37 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C38 PlaceOfListingRule**

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

**C39 PlaceOfTradeRule**

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

**C40 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C41 ReceivingDepositoryAndParty1Rule**

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

And /StandingSettlementInstructionDetails is absent

Following Must be True

/ReceivingSettlementParties/Depository Must be present

And /ReceivingSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C42 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C43 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C44 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

**C45 SellerSSIRule**

If standing settlement instruction applies and the instruction is a receipt, then Seller must be present.

```
On Condition
  /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Receive'
And /StandingSettlementInstructionDetails is present
Following Must be True
  /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C46 SettledAmountRule**

If the instruction is against payment, then SettledAmount must be present.

```
On Condition
  /TransactionIdentificationDetails/Payment is equal to value
'AgainstPaymentSettlement'
Following Must be True
  /SettledAmount Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C47 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C48 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C49 SupplementaryDataRule**

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

**C50 TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C51 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C52 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:* C30 "NoAccountOwnerTransactionIdentificationRule"

**TransactionIdentificationDetails <TxIdDtIs>** contains the following **SettlementTypeAndIdentification24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		641
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		641
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		642
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		642
	<b>SecuritiesMovementType</b> <ScitiesMvmntTp>	[1..1]	CodeSet		642
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		642
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		642
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		643
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		643

#### 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:* "RestrictedFINXMax16Text" on page 1983

#### 21.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**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:* "RestrictedFINXMax16Text" on page 1983**21.4.1.4 ProcessorTransactionIdentification <PcrTxId>***Presence:* [0..1]*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.*Datatype:* "RestrictedFINXMax16Text" on page 1983**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 1902

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 1849

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 <CmonId>***Presence:* [0..1]*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.*Datatype:* "RestrictedFINXMax16Text" on page 1983

**21.4.1.8 PoolIdentification <PoolId>***Presence:* [0..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "RestrictedFINXMax16Text" on page 1983**21.4.1.9 CorporateActionEventIdentification <CorpActnEvtId>***Presence:* [0..1]*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.*Datatype:* "RestrictedFINXMax16Text" on page 1983**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 elements (see "Identification16" on page 1391 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1391

**21.4.3 AdditionalParameters <AddtlParams>***Presence:* [0..1]*Definition:* Additional parameters for the transaction.**AdditionalParameters <AddtlParams>** contains the following **AdditionalParameters32** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PreConfirmation</b> <PreConf>	[0..1]	CodeSet		643
	<b>PartialSettlement</b> <PrtlSttlm>	[0..1]	CodeSet		644
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		644
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		644

**21.4.3.1 PreConfirmation <PreConf>***Presence:* [0..1]*Definition:* Specifies whether there exists a pre-confirmation.*Datatype:* "PreConfirmation1Code" on page 1899

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 1877

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:* "RestrictedFINXMax16Text" on page 1983

#### 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:* "RestrictedFINXMax16Text" on page 1983

### 21.4.4 TradeDetails <TradDtls>

*Presence:* [1..1]

*Definition:* Details of the trade.

*Impacted by:* C3 "AdditionalDetailsRule", C24 "InvestorCapacityRule", C39 "PlaceOfTradeRule", C51 "TradeDateTimeUTCRule", C50 "TradeDateGuideline"



**TradeDetails <TradDtls>** contains the following **SecuritiesTradeDetails128** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		646
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		646
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		646
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		646
	<b>TradeDate</b> <TradDt>	[0..1]	±		646
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		647
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		647
	<b>DealPrice</b> <DealPric>	[0..1]	±		647
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C31	648
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		648
	<b>Reporting</b> <Rptg>	[0..*]	±		648
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		649
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		649
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		649
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		649
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		650
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		650

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **PlaceOfTradeRule**

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

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### 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:* "RestrictedFINXMax52Text" on page 1986

#### 21.4.4.2 CollateralTransactionIdentification <CollTxId>

*Presence:* [0..\*]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 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 "PlaceOfTradeIdentification2" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1340
	LEI <LEI>	[0..1]	IdentifierSet		1340

#### 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 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282

#### 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 "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

#### 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 "[SettlementDate20Choice](#)" on page 1286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1286
Or}	DateCode <DtCd>	[1..1]	±		1287

#### 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 "[SettlementDate22Choice](#)" on page 1285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1286
Or}	DateCode <DtCd>	[1..1]	±		1286

#### 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 "Price11" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1528
{Or	Yielded <Yldd>	[1..1]	Indicator		1528
Or}	ValueType <ValTp>	[1..1]	CodeSet		1529
	Value <Val>	[1..1]	±		1529

#### 21.4.4.9 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* C31 "NumberRule"

*Datatype:* "Max3Number" on page 1977

##### 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 "OpeningClosing4Choice" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1403
Or}	Proprietary <Prtry>	[1..1]	±		1403

#### 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 "Reporting9Choice" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1409
Or}	Proprietary <Prtry>	[1..1]	±		1409

**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 "[TradeTransactionCondition6Choice](#)" on page 1820 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1821
Or}	Proprietary <Prtry>	[1..1]	±		1822

**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 "[InvestorCapacity5Choice](#)" 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]	±		1402

**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 "[TradeOriginator4Choice](#)" on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1401
Or}	Proprietary <Prtry>	[1..1]	±		1402

**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 "[TypeOfPrice32Choice](#)" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1541
Or}	Proprietary <Prtry>	[1..1]	±		1541

**21.4.4.16 FXAdditionalDetails <FxAddtlDtls>***Presence:* [0..1]*Definition:* Provides additional details pertaining to foreign exchange instructions.*Datatype:* "RestrictedFINXMax350Text" on page 1985**21.4.4.17 SettlementInstructionProcessingAdditionalDetails  
<SttlmInstrPrcgAddtlDtls>***Presence:* [0..1]*Definition:* Provides additional settlement processing information which cannot be included within the structured fields of the message.*Datatype:* "RestrictedFINXMax350Text" on page 1985**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:* C20 "DescriptionPresenceRule", C21 "DescriptionUsageRule", C26 "ISINGuideline", C27 "ISINPresenceRule", C32 "OtherIdentificationPresenceRule"**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

**Constraints**• **DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or /OtherIdentification[\*] Must be present

• **DescriptionUsageRule**

Description must be used alone as the last resort.

• **ISINGuideline**

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

---

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

## 21.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C38 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes97" on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1303
	DayCountBasis <DayCntBsis>	[0..1]	±		1303
	RegistrationForm <RegnForm>	[0..1]	±		1304
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1304
	PaymentStatus <PmtSts>	[0..1]	±		1304
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1304
	ClassificationType <ClssfctnTp>	[0..1]	±		1305
	OptionStyle <OptnStyle>	[0..1]	±		1305
	OptionType <OptnTp>	[0..1]	±		1305
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1305
	CouponDate <CpnDt>	[0..1]	Date		1306
	ExpiryDate <XpryDt>	[0..1]	Date		1306
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1306
	MaturityDate <MtrtyDt>	[0..1]	Date		1306
	IssueDate <IssDt>	[0..1]	Date		1306
	NextCallableDate <NxtClblDt>	[0..1]	Date		1306
	PutableDate <PutblDt>	[0..1]	Date		1307
	DatedDate <DtdDt>	[0..1]	Date		1307
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1307
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1307
	CurrentFactor <CurFctr>	[0..1]	Rate		1307
	NextFactor <NxtFctr>	[0..1]	Rate		1307
	InterestRate <IntrstRate>	[0..1]	Rate		1307
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1307
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1308
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1308
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1308
	PoolNumber <PoolNb>	[0..1]	±		1308
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1308
	CallableIndicator <ClblInd>	[0..1]	Indicator		1309



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1309
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1309
	ExercisePrice <ExrcPric>	[0..1]	±		1309
	SubscriptionPrice <SbcptPric>	[0..1]	±		1310
	ConversionPrice <ConvsPric>	[0..1]	±		1310
	StrikePrice <StrkPric>	[0..1]	±		1310
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1310
	ContractSize <CtrctSz>	[0..1]	±		1311
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C3, C4, C5, C6, C8	1311
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1312

**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:* C18 "DenominationRule", C33 "PartialSettlementGuideline", C43 "SafekeepingPlaceGuideline", C44 "SafekeepingPlaceRule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following elements (see "QuantityAndAccount90" on page 1170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		1171
	PreviouslySettledQuantity <PrevslySttldQty>	[0..1]	±		1171
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		1171
	PreviouslySettledAmount <PrevslySttldAmt>	[0..1]	±		1172
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		1172
	DenominationChoice <DnmtnChc>	[0..1]	Text		1172
	AccountOwner <AcctOwnr>	[0..1]	±		1172
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1173
	CashAccount <CshAcct>	[0..1]	±		1173
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1173
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1174

#### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global

custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

## 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", C48 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails180" on page 1562 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prt>	[0..1]	±		1564
	SecuritiesTransactionType <SciesTxTp>	[1..1]	±		1564
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1564
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1564
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1565
	BlockTrade <BlckTrad>	[0..1]	±		1565
	CCPEligibility <CCPElgbly>	[0..1]	±		1565
	CashClearingSystem <CshClrSys>	[0..1]	±		1565
	ExposureType <XpsrTp>	[0..1]	±		1566
	MarketClientSide <MktClntSd>	[0..1]	±		1566
	NettingEligibility <NetgElgbly>	[0..1]	±		1566
	Registration <Regn>	[0..1]	±		1566
	RepurchaseType <RpTp>	[0..1]	±		1567
	LegalRestrictions <LglRstrctns>	[0..1]	±		1567
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		1567
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1567
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1568
	TaxCapacity <TaxCpcty>	[0..1]	±		1568
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1568
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1569
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1569
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1569
	SecuritiesSubBalanceType <SciesSubBalTp>	[0..1]	±		1569
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1570

### 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:* C52 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following elements (see "StandingSettlementInstruction17" on page 1596 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1596
	Counterparty <CtrPty>	[1..1]	±		1596
	Vendor <Vndr>	[0..1]	±		1597
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	1597
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	1599

### 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 <DlvrSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C9 "BookTransferGuideline", C19 "DepositoryGuideline", C34 "Party2PresenceRule", C35 "Party3PresenceRule", C36 "Party4PresenceRule", C37 "Party5PresenceRule", C47 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties81" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 21.4.11 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* [C9 "BookTransferGuideline"](#), [C19 "DepositoryGuideline"](#), [C34 "Party2PresenceRule"](#), [C35 "Party3PresenceRule"](#), [C36 "Party4PresenceRule"](#), [C37 "Party5PresenceRule"](#), [C47 "SettlementChainGuideline"](#)

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see ["SettlementParties81"](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

---

**Constraints****• BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**• DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**• Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

**• Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

**• Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

**• Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```



- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 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 elements (see "[CashParties40](#)" on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1460
	DebtorAgent <DbtrAgt>	[0..1]	±		1461
	Creditor <Cdtr>	[0..1]	±		1461
	CreditorAgent <CdtrAgt>	[0..1]	±		1462

## 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 "AmountAndDirection96" on page 1189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1189
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1189
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1189
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1190
	Amount <Amt>	[1..1]	Amount	C1, C10	1190
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1190
	OriginalCurrencyAndOrderedAmount <OrgnICcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1190
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1191
	ValueDate <ValDt>	[0..1]	±		1191

## 21.4.14 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts44" on page 1193 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1194
	ChargesFees <ChrgsFees>	[0..1]	±		1195
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1195
	TradeAmount <TradAmt>	[0..1]	±		1195
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1196
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1196
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1196
	LocalTax <LclTax>	[0..1]	±		1197
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1197
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1197
	Margin <Mrgn>	[0..1]	±		1198
	Other <Othr>	[0..1]	±		1198
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1198
	ShippingAmount <ShppgAmt>	[0..1]	±		1199
	SpecialConcession <SpclCncssn>	[0..1]	±		1199
	StampDuty <StrmpDty>	[0..1]	±		1199
	StockExchangeTax <StockXchgTax>	[0..1]	±		1200
	TransferTax <TrfTax>	[0..1]	±		1200
	TransactionTax <TxTax>	[0..1]	±		1200
	ValueAddedTax <ValAddedTax>	[0..1]	±		1201
	WithholdingTax <WhldgTax>	[0..1]	±		1201
	NetGainLoss <NetGnLoss>	[0..1]	±		1201
	ConsumptionTax <CsmptnTax>	[0..1]	±		1202
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1202
	BookValue <BookVal>	[0..1]	±		1202
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1203
	ResearchFee <RsrchFee>	[0..1]	±		1203

## 21.4.15 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

Impacted by: C25 "InvestorCountryCodeRule", C40 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following elements (see "OtherParties35" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C32	1457
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1458
	StockExchange <StockXchg>	[0..1]	±		1458
	TradeRegulator <TradRgltr>	[0..1]	±		1459
	TripartyAgent <TrptyAgt>	[0..1]	±		1459
	Broker <Brkr>	[0..1]	±		1460

#### 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 elements (see "RegistrationParameters7" on page 1361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1361
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1361
	RegistrarAccount <RegarAcct>	[0..1]	Text		1361
	CertificateNumber <CertNb>	[0..*]	±	C18	1361

## 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: C49 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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.027.002.06** **SecuritiesTransactionCancellationRequestStatusAdvice002V06**

### 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 SecuritiesTransactionCancellationRequestStatusAdvice002V06 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	
	<b>CancellationRequestReference</b> <CxlReqRef>	[1..1]	±		669
	<b>TransactionIdentification</b> <TxId>	[0..1]		C12	670
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		670
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		670
	<b>ProcessorTransactionIdentification</b> <ProrTxId>	[0..1]	Text		670
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	±		670
	<b>ProcessingStatus</b> <PrpgSts>	[1..1]	±		671
	<b>TransactionDetails</b> <TxDtls>	[0..1]			671
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		672
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		672
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C13	673
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		674
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		674
	<b>TradeDate</b> <TradDt>	[0..1]	±		674
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		675
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C14, C15, C16, C17	675
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C14, C15, C16, C17	677
	<b>Investor</b> <Invstr>	[0..1]	±		678
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C20	678

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

### C11 **ISINPresenceRule**

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



**C12 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C13 OtherIdentificationPresenceRule**

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

**C14 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C15 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C16 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C17 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C18 SecuritiesMarketPracticeGroupGuideline**

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

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

*This constraint is defined at the MessageDefinition level.*

**C19 ShortLongNumberRule**

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

**C20 SupplementaryDataRule**

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

## 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 elements (see "[Identification16](#)" on page 1391 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1391

## 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 **TransactionIdentifications39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		670
	<b>MarketInfrastructureTransactionIdentification</b> <MktlnfrstrctrTxId>	[0..1]	Text		670
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		670
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	±		670

### 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:* "RestrictedFINXMax16Text" on page 1983

### 22.4.2.2 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:* "RestrictedFINXMax16Text" on page 1983

### 22.4.2.3 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 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 "References59Choice" on page 1331 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OtherTransactionIdentification <OthrTxId>	[1..1]			1332
	MessageNumber <MsgNb>	[0..1]	±	C4	1332
	Identification <Id>	[1..1]	Text		1333
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>	[1..1]	±		1333
Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	±		1333
Or}	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1333

## 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 "ProcessingStatus65Choice" on page 1774 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1774
Or	Rejected <Rjctd>	[1..1]	±		1774
Or	Repair <Rpr>	[1..1]	±		1775
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1775
Or	Proprietary <Prtry>	[1..1]	±		1776
Or	Denied <Dnd>	[1..1]			1776
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1776
Or}	Reason <Rsn>	[1..*]			1777
	Code <Cd>	[1..1]			1777
{Or	Code <Cd>	[1..1]	CodeSet		1777
Or}	Proprietary <Prtry>	[1..1]	±		1778
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1778
Or}	Cancelled <Canc>	[1..1]	±		1778

## 22.4.4 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

**TransactionDetails <TxDtIs>** contains the following **TransactionDetails143** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		672
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		672
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C13	673
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		674
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		674
	<b>TradeDate</b> <TradDt>	[0..1]	±		674
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		675
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C14, C15, C16, C17	675
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C14, C15, C16, C17	677
	<b>Investor</b> <Invstr>	[0..1]	±		678

#### 22.4.4.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification156" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

#### 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 ["SecuritiesAccount30"](#) on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

#### 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 ["SecurityIdentification20"](#) on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

#### Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```

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

```

- **OtherIdentificationPresenceRule**

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

```

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

```

#### 22.4.4.4 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity10Choice](#)" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

#### 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 "[AmountAndDirection67](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1224
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1225
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1225

#### 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 "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

#### 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 "[SettlementDate32Choice](#)" on page 1285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1285
Or}	DateCode <DtCd>	[1..1]	±		1285

#### 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 "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrcgId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

#### 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 "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrctlId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

**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 "PartyIdentification170" on page 1502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1502
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1502
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1502
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1503
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1503
	LEI <LEI>	[0..1]	IdentifierSet		1503

#### 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

##### 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.028.002.09** **SecuritiesSettlementTransactionAllegementN** **otification002V09**

### 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 SecuritiesSettlementTransactionAllegementNotification002V09 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> <SciesStlImTxAlgmtNtfctn>	[1..1]		C13, C32, C35, C36, C42, C43	
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		690
	<b>SettlementTypeAndAdditionalParameters</b> <StlImTpAndAddtlParams>	[1..1]	±		690
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	±		690
	<b>TradeDetails</b> <TradDtls>	[1..1]		C22, C31, C41	691
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		691
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		692
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..*]	Text		692
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		692
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		692
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		692
	<b>TradeDate</b> <TradDt>	[0..1]	±		693
	<b>SettlementDate</b> <StlImDt>	[1..1]	±		693
	<b>DealPrice</b> <DealPric>	[0..1]	±		693
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C24	694
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		694
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		694
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C16, C17, C20, C21, C25	694
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C3, C30	695
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]		C14, C34	698
	<b>SettlementQuantity</b> <StlImQty>	[1..1]	±		699
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		699
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		699

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		700
	<b>CashAccount</b> <CshAcct>	[0..1]	±		700
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		700
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C33	701
	<b>SecuritiesFinancingDetails</b> <SctiesFincgDtls>	[0..1]			701
	<b>SecuritiesFinancingTradeldentification</b> <SctiesFincgTradld>	[0..1]	Text		702
	<b>ClosingLegldentification</b> <ClsgLegld>	[0..1]	Text		702
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		702
	<b>RateType</b> <RateTp>	[0..1]	±		703
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		703
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		703
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		703
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		704
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C39	704
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		704
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		704
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		705
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		705
	<b>SettlementParameters</b> <SttlmParams>	[1..1]		C9, C38	705
	<b>HoldIndicator</b> <HldInd>	[0..1]	Indicator		706
	<b>SecuritiesTransactionType</b> <SctiesTxTp>	[1..1]	±		706
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		707
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		707
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		707
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		708
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		708
	<b>Registration</b> <Regn>	[0..1]	±		708
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		708
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		709
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		709
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C8, C15, C26, C27,	709

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C28, C29, C37	
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C8, C15, C26, C27, C28, C29, C37	711
	<b>CashParties</b> <CshPties>	[0..1]	±		712
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		713
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		713
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C19	714
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C40	714

## 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](http://www.smpg.info).

**C9 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

**C10 Country**

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

**C11 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C12 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C13 DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

/SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties Must be present

And /DeliveringSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C14 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**C15 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.



In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C16 DescriptionPresenceRule**

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

**C17 DescriptionUsageRule**

Description must be used alone as the last resort.

**C18 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

**C19 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C20 ISINGuideline**

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

**C21 ISINPresenceRule**

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

**C22 LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**C23 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C24 NumberRule**

If Number is negative, then Sign must be present.

**C25 OtherIdentificationPresenceRule**

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

**C26 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C27 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C28 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C29 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C30 PlaceOfListingRule**

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

**C31 PlaceOfTradeRule**

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

**C32 ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty1 must be present.

On Condition

/SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties Must be present

And /ReceivingSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C33 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C34 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

**C35 SecuritiesMarketPracticeGroupGuideline**

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

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

*This constraint is defined at the MessageDefinition level.*

**C36 SettlementAmountRule**

If the instruction is against payment, then SettlementAmount must be present.

On Condition

/SettlementTypeAndAdditionalParameters/Payment is equal to value

---

```
'AgainstPaymentSettlement'
Following Must be True
/SettlementAmount Must be present
```

*This constraint is defined at the MessageDefinition level.*

### **C37 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### **C38 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

### **C39 SignRule**

When Sign is present, rate must not be zero.

### **C40 SupplementaryDataRule**

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

### **C41 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

### **C42 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

---

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

---

## Securities Borrowing Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

*This constraint is defined at the MessageDefinition level.*

### **C43 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is alleged by sending the following combination of SettlementTypeAndAdditionalParameters/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

*This constraint is defined at the MessageDefinition level.*

## 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:* "RestrictedFINXMax16Text" on page 1983

### 23.4.2 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

*Presence:* [1..1]

*Definition:* Provides settlement type and identification information.

**SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>** contains the following elements (see "[SettlementTypeAndAdditionalParameters15](#)" on page 1398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <ScetiesMvmntTp>	[1..1]	CodeSet		1398
	Payment <Pmt>	[1..1]	CodeSet		1398
	CommonIdentification <CmonId>	[0..1]	Text		1399

### 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 elements (see "[Identification16](#)" on page 1391 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1391

## 23.4.4 TradeDetails <TradDtIs>

*Presence:* [1..1]

*Definition:* Details of the trade.

*Impacted by:* C22 "LateDeliveryDateRule", C31 "PlaceOfTradeRule", C41 "TradeDateTimeUTCRule"

**TradeDetails <TradDtIs>** contains the following **SecuritiesTradeDetails126** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradId</b> Identification <TradId>	[0..*]	Text		691
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		692
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..*]	Text		692
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		692
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		692
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		692
	<b>TradeDate</b> <TradDt>	[0..1]	±		693
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		693
	<b>DealPrice</b> <DealPric>	[0..1]	±		693
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C24	694
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		694
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		694

### 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 TradeIdIdentification <TradId>

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "RestrictedFINXMax52Text" on page 1986

#### 23.4.4.2 CollateralTransactionIdentification <CollTxId>

*Presence:* [0..\*]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 23.4.4.3 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [0..\*]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 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:* "RestrictedFINXMax16Text" on page 1983

#### 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 "PlaceOfTradeIdentification2" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1340
	LEI <LEI>	[0..1]	IdentifierSet		1340

#### 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 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282



**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 "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

**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 "[SettlementDate20Choice](#)" on page 1286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1286
Or}	DateCode <DtCd>	[1..1]	±		1287

**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 "[Price11](#)" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1528
{Or	Yielded <Yldd>	[1..1]	Indicator		1528
Or}	ValueType <ValTp>	[1..1]	CodeSet		1529
	Value <Val>	[1..1]	±		1529

**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 1977**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 "TradeTransactionCondition6Choice" on page 1820 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1821
Or}	Proprietary <Prtry>	[1..1]	±		1822

**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 "TypeOfPrice32Choice" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1541
Or}	Proprietary <Prtry>	[1..1]	±		1541

**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 "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

#### Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

## 23.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

---

*Impacted by:* C3 "AdditionalDetailsRule", C30 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes97" on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1303
	DayCountBasis <DayCntBsis>	[0..1]	±		1303
	RegistrationForm <RegnForm>	[0..1]	±		1304
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1304
	PaymentStatus <PmtSts>	[0..1]	±		1304
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1304
	ClassificationType <ClssfctnTp>	[0..1]	±		1305
	OptionStyle <OptnStyle>	[0..1]	±		1305
	OptionType <OptnTp>	[0..1]	±		1305
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1305
	CouponDate <CpnDt>	[0..1]	Date		1306
	ExpiryDate <XpryDt>	[0..1]	Date		1306
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1306
	MaturityDate <MtrtyDt>	[0..1]	Date		1306
	IssueDate <IssDt>	[0..1]	Date		1306
	NextCallableDate <NxtClblDt>	[0..1]	Date		1306
	PutableDate <PutblDt>	[0..1]	Date		1307
	DatedDate <DtdDt>	[0..1]	Date		1307
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1307
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1307
	CurrentFactor <CurFctr>	[0..1]	Rate		1307
	NextFactor <NxtFctr>	[0..1]	Rate		1307
	InterestRate <IntrstRate>	[0..1]	Rate		1307
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1307
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1308
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1308
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1308
	PoolNumber <PoolNb>	[0..1]	±		1308
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1308
	CallableIndicator <ClblInd>	[0..1]	Indicator		1309

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1309
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1309
	ExercisePrice <ExrcPric>	[0..1]	±		1309
	SubscriptionPrice <SbcptPric>	[0..1]	±		1310
	ConversionPrice <ConvsPric>	[0..1]	±		1310
	StrikePrice <StrkPric>	[0..1]	±		1310
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1310
	ContractSize <CtrctSz>	[0..1]	±		1311
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C3, C4, C5, C6, C8	1311
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1312

**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 **QuantityAndAccount88** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		699
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		699
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		699
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		700
	<b>CashAccount</b> <CshAcct>	[0..1]	±		700
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		700
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C33	701

#### 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.

#### 23.4.7.1 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

#### 23.4.7.2 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "RestrictedFINXMax210Text" on page 1984

#### 23.4.7.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification156](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

#### 23.4.7.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

#### 23.4.7.5 CashAccount <CshAcct>

*Presence:* [0..1]

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

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification6Choice](#)" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1181
Or}	Proprietary <Prtry>	[1..1]	Text		1181

#### 23.4.7.6 QuantityBreakdown <QtyBrkdn>

*Presence:* [0..\*]

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



**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown48](#)" on page 1544 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1545
	LotQuantity <LotQty>	[0..1]	±		1545
	LotDateTime <LotDtTm>	[0..1]	±		1545
	LotPrice <LotPric>	[0..1]	±		1546
	TypeOfPrice <TpOfPric>	[0..1]	±		1546

### 23.4.7.7 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

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

*Impacted by:* C33 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace4](#)" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

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

## 23.4.8 SecuritiesFinancingDetails <SctiesFincgDtls>

*Presence:* [0..1]

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

**SecuritiesFinancingDetails <SctiesFincgDtls>** contains the following  
**SecuritiesFinancingTransactionDetails50** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		702
	<b>ClosingLegIdentification</b> <ClsLegId>	[0..1]	Text		702
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		702
	<b>RateType</b> <RateTp>	[0..1]	±		703
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		703
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		703
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		703
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		704
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C39	704
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		704
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		704
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		705
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		705

#### 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:* "RestrictedFINXMax52Text" on page 1986

#### 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:* "RestrictedFINXMax16Text" on page 1983

#### 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 "[TerminationDate7Choice](#)" on page 1283 for details)

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

#### 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 "[RateType67Choice](#)" on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1404
Or}	Proprietary <Prtry>	[1..1]	±		1405

#### 23.4.8.5 LegalFramework <LglFrmwk>

*Presence:* [0..1]

*Definition:* Legal framework of the transaction.

**LegalFramework <LglFrmwk>** contains one of the following elements (see "[LegalFramework4Choice](#)" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1404
Or}	Proprietary <Prtry>	[1..1]	±		1404

#### 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 1976):

- *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 1976):

- *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 "RateName2" on page 1553 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1553
	RateName <RateNm>	[1..1]	Text		1553

### 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 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

#### 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 1978

### 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 "AmountAndDirection59" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

### 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 "AmountAndDirection59" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

### 23.4.8.13 SecondLegNarrative <ScndLegNrrtv>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax140Text" on page 1983

## 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 **SettlementDetails191** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>HoldIndicator</b> <HldInd>	[0..1]	Indicator		706
	<b>SecuritiesTransactionType</b> <SctiesTxTp>	[1..1]	±		706
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		707
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		707
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		707
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		708
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		708
	<b>Registration</b> <Regn>	[0..1]	±		708
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		708
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		709
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		709

#### 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.

#### 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 1976):

- *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 "SecuritiesTransactionType49Choice" on page 1384 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1384
Or}	Proprietary <Prtry>	[1..1]	±		1386

### 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 "SettlementTransactionCondition36Choice" on page 1345 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1345
Or}	Proprietary <Prtry>	[1..1]	±		1346

### 23.4.9.4 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 1956

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 <BnfcIOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfcIOwnrsh>** contains one of the following elements (see "BeneficialOwnership5Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

**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 "[CashSettlementSystem5Choice](#)" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1281
Or}	Proprietary <Prtry>	[1..1]	±		1281

**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 "[MarketClientSide7Choice](#)" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1339
Or}	Proprietary <Prtry>	[1..1]	±		1339

**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 "[Registration11Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1349

**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 "[RepurchaseType17Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1348
Or}	Proprietary <Prtry>	[1..1]	±		1348



**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 "SecuritiesRTGS5Choice" on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1399
Or}	Proprietary <Prtry>	[1..1]	±		1400

**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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**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 "SettlementParties81" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

---

**Constraints****• BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**• DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**• Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

**• Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

**• Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

**• Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 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 ["SettlementParties81"](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 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 elements (see "[CashParties40](#)" on page 1460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1460
	DebtorAgent <DbtrAgt>	[0..1]	±		1461
	Creditor <Cdtr>	[0..1]	±		1461
	CreditorAgent <CdtrAgt>	[0..1]	±		1462

### 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 "[AmountAndDirection92](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1192
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1192
	OriginalCurrencyAndOrderedAmount <OrgnICcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1192
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1193
	ValueDate <ValDt>	[0..1]	±		1193

### 23.4.14 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts36" on page 1182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1182
	ChargesFees <ChrgsFees>	[0..1]	±		1183
	TradeAmount <TradAmt>	[0..1]	±		1183
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1183
	LocalTax <LclTax>	[0..1]	±		1184
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1184
	Other <Othr>	[0..1]	±		1184
	StampDuty <StmpDty>	[0..1]	±		1185
	TransactionTax <TxTax>	[0..1]	±		1185
	WithholdingTax <WhldgTax>	[0..1]	±		1185
	ConsumptionTax <CsmptnTax>	[0..1]	±		1185

### 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 elements (see "OtherParties37" on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1455
	QualifiedForeignIntermediary <QlfdFrgrnIntrmy>	[0..1]	±		1456
	StockExchange <StockXchg>	[0..1]	±		1456
	TradeRegulator <TradRgltr>	[0..1]	±		1456
	TripartyAgent <TrptyAgt>	[0..1]	±		1457

#### 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.

### 23.4.16 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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.029.002.05** **SecuritiesSettlementAllegementRemovalAdvi** **ce002V05**

### 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 SecuritiesSettlementAllegementRemovalAdvice002V05 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]			
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	±		719
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	±		719
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		719
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		720
	<b>TransactionDetails</b> <TxDtls>	[0..1]			720
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C11	721
	<b>TradeDate</b> <TradDt>	[0..1]	±		722
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		722
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		722
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		722
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C12, C13, C14, C15	723
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C12, C13, C14, C15	724
	<b>Investor</b> <Invstr>	[0..1]	±		725
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C16	725

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

**C10 ISINPresenceRule**

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

**C11 OtherIdentificationPresenceRule**

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

**C12 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C13 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C14 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C15 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C16 SupplementaryDataRule**

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

## 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 elements (see "[SettlementTypeAndIdentification22](#)" on page 1323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1324
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1324
	Payment <Pmt>	[1..1]	CodeSet		1324

### 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 elements (see "[Identification16](#)" on page 1391 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1391

### 24.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification156" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

## 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 "SecuritiesAccount30" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

## 24.4.5 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

**TransactionDetails <TxDtls>** contains the following **TransactionDetails139** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C11	721
	<b>TradeDate</b> <TradDt>	[0..1]	±		722
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		722
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		722
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		722
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C12, C13, C14, C15	723
	<b>ReceivingSettlementParties</b> <RcvrgSttlmPties>	[0..1]	±	C12, C13, C14, C15	724
	<b>Investor</b> <Invstr>	[0..1]	±		725

**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 "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

**Constraints**

- **DescriptionPresenceRule**

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

```

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

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```

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

```

- **OtherIdentificationPresenceRule**

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

```

On Condition
  /OtherIdentification[*] is absent
Following Must be True

```

/ISIN Must be present  
Or /Description Must be present

#### 24.4.5.2 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 "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

#### 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 "[SettlementDate20Choice](#)" on page 1286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1286
Or}	DateCode <DtCd>	[1..1]	±		1287

#### 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 "[Quantity10Choice](#)" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

#### 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 "AmountAndDirection67" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1224
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1225
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1225

#### 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 "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <Prccgld>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

#### 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 "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrctlId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499



**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 "[PartyIdentification170](#)" on page 1502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1502
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1502
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1502
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1503
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1503
	LEI <LEI>	[0..1]	IdentifierSet		1503

**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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

### 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.030.002.08**

## **SecuritiesSettlementConditionsModificationRequest002V08**

### 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 SecuritiesSettlementConditionsModificationRequest002V08 MessageDefinition is composed of 5 MessageBuildingBlocks:

- A. AccountOwner  
Party that legally owns the account.
- B. SafekeepingAccount  
Account to or from which a securities entry is made.
- C. RequestDetails  
Details of the request.
- D. AdditionalInformation  
Additional information that cannot be captured in the structured elements and/or any other specific block.
- E. SupplementaryData  
Additional information that cannot be captured in the structured elements and/or any other specific block.

## 25.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmCondsModReq>	[1..1]		C12	
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		731
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		732
	<b>RequestDetails</b> <ReqDtls>	[1..*]		C6, C8, C13	732
	<b>Reference</b> <Ref>	[1..1]		C11	733
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		734
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		734
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		734
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		735
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		735
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		735
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		735
	<b>RestrictionReference</b> <RstrctnRef>	[0..*]	±		735
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		735
	<b>RetainIndicator</b> <RtnInd>	[0..1]	Indicator		736
	<b>Linkage</b> <Lkg>	[0..1]	±		736
	<b>Priority</b> <Prty>	[0..1]	±		736
	<b>OtherProcessing</b> <OthrPrcg>	[0..*]	±		736
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		737
	<b>SecuritiesRTGS</b> <SciesRTGS>	[0..1]	±		737
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		737
	<b>MatchingDenial</b> <MtchgDnl>	[0..1]	±		738
	<b>UnilateralSplit</b> <UnltrlSpl>	[0..1]	±		738
	<b>Linkages</b> <Lnkgs>	[0..*]	±		738
	<b>AdditionalInformation</b> <AddtlInf>	[0..*]		C9, C10	739
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		739
	<b>ClassificationType</b> <ClssfctnTp>	[0..1]	±		740
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		740

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C2, C3, C4, C5, C7	740
	<b>Quantity</b> <Qty>	[0..1]	±		741
	<b>EffectiveDate</b> <FctvDt>	[0..1]	±		741
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		742
	<b>CutOffDate</b> <CutOffDt>	[0..1]	±		742
	<b>Investor</b> <Invstr>	[0..1]	±		742
	<b>DeliveringParty1</b> <DlvrGpty1>	[0..1]	±		742
	<b>ReceivingParty1</b> <RcvGpty1>	[0..1]	±		743
	<b>TransactionSubjectToBuyIn</b> <TxSbjtToBuyIn>	[0..1]	Indicator		743
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C15	743

## 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 DescriptionPresenceRule

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

### C3 DescriptionUsageRule

Description must be used alone as the last resort.

### C4 ISINGuideline

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

### C5 ISINPresenceRule

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

### C6 ModificationRequestPresenceRule

At least one securities settlement conditions modification request type must be present.

### C7 OtherIdentificationPresenceRule

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

### C8 OtherProcessingRule

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

**C9 PartyRule**

Investor, DeliveringParty1 and ReceivingParty1 cannot be requested to be modified using the SecuritiesSettlementConditionModificationRequest. These fields are made available in the SecuritiesSettlementConditionModificationRequest to enable the processing of the request vis-a-vis the transaction requested to be modified.

**C10 QuantityRule**

If pre-agreed between account servicer and account owner, then Quantity will be used to instruct the quantity of securities that should be partially processed, for example, partially authorised.

**C11 ReferencePresenceRule**

At least one reference must be present.

**C12 SecuritiesMarketPracticeGroupGuideline**

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

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

*This constraint is defined at the MessageDefinition level.*

**C13 SettlementConditionModificationApplicabilityRule**

All settlement condition modification request types do not apply to all account servicers.

**C14 ShortLongNumberRule**

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

**C15 SupplementaryDataRule**

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

**C16 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## 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 "[PartyIdentification156](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

## 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 "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

## 25.4.3 RequestDetails <ReqDtls>

*Presence:* [1..\*]

*Definition:* Details of the request.

*Impacted by:* [C6 "ModificationRequestPresenceRule"](#), [C8 "OtherProcessingRule"](#), [C13 "SettlementConditionModificationApplicabilityRule"](#)



**RequestDetails <ReqDtls>** contains the following **RequestDetails21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Reference</b> <Ref>	[1..1]		C11	733
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		734
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		734
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		734
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		735
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		735
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		735
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		735
	<b>RestrictionReference</b> <RstrctnRef>	[0..*]	±		735
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		735
	<b>RetainIndicator</b> <RtnInd>	[0..1]	Indicator		736
	<b>Linkage</b> <Lkg>	[0..1]	±		736
	<b>Priority</b> <Prty>	[0..1]	±		736
	<b>OtherProcessing</b> <OthrPrcg>	[0..*]	±		736
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		737
	<b>SecuritiesRTGS</b> <ScitiesRTGS>	[0..1]	±		737
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		737
	<b>MatchingDenial</b> <MtchgDnl>	[0..1]	±		738
	<b>UnilateralSplit</b> <UnltrlSplt>	[0..1]	±		738
	<b>Linkages</b> <Lnkgs>	[0..*]	±		738

#### 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:* C11 "ReferencePresenceRule"

**Reference <Ref>** contains the following **References24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		734
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		734
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		734
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		735
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		735
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		735
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		735

#### 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 <AcctOwnrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 25.4.3.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 25.4.3.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

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

---

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 25.4.3.1.4 ProcessorTransactionIdentification <PcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 25.4.3.1.5 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 25.4.3.1.6 CommonIdentification <CmonId>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 25.4.3.1.7 TradeIdentification <TradId>

*Presence:* [0..1]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "RestrictedFINXMax52Text" on page 1986

#### 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 "RestrictionIdentification2" on page 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1363
	Identification <Id>	[1..1]	Text		1364

#### 25.4.3.3 AutomaticBorrowing <AutomtcBrrwg>

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing11Choice" on page 1422 for details)

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

#### 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 1976):

- *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 "LinkageType4Choice" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1417
Or}	Proprietary <Prtry>	[1..1]	±		1417

#### 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 "PriorityNumeric5Choice" on page 1400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1400
Or}	Proprietary <Prtry>	[1..1]	±		1400

#### 25.4.3.7 OtherProcessing <OthrPrcg>

*Presence:* [0..\*]

*Definition:* Specifies another type of processing change request.

**OtherProcessing <OthrPrcg>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 25.4.3.8 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "[SettlementTransactionCondition5Code](#)" on page 1956

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

#### 25.4.3.9 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS5Choice](#)" on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1399
Or}	Proprietary <Prtry>	[1..1]	±		1400

#### 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 "[HoldIndicator7](#)" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1435
	Reason <Rsn>	[0..*]	±		1435

#### 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 "[MatchingDenied4Choice](#)" on page 1773 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1773
Or}	Proprietary <Prtry>	[1..1]	±		1773

#### 25.4.3.12 UnilateralSplit <UnltrISplt>

*Presence:* [0..1]

*Definition:* Specifies that the transaction is requested to be unilaterally split.

**UnilateralSplit <UnltrISplt>** contains one of the following elements (see "[UnilateralSplit4Choice](#)" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1416
Or}	Proprietary <Prtry>	[1..1]	±		1416

#### 25.4.3.13 Linkages <Lnkgs>

*Presence:* [0..\*]

*Definition:* Information regarding the linkage requested.

**Linkages <Lnkgs>** contains the following elements (see "[Linkages56](#)" on page 1364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C9	1364
	MessageNumber <MsgNb>	[0..1]	±	C7	1365
	Reference <Ref>	[1..1]	±		1365
	ReferenceOwner <RefOwnr>	[0..1]	±		1366

## 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:* C9 "PartyRule", C10 "QuantityRule"

**AdditionalInformation <AddtlInf>** contains the following **AdditionalInformation17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		739
	<b>ClassificationType</b> <ClssfctnTp>	[0..1]	±		740
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		740
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C2, C3, C4, C5, C7	740
	<b>Quantity</b> <Qty>	[0..1]	±		741
	<b>EffectiveDate</b> <FctvDt>	[0..1]	±		741
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		742
	<b>CutOffDate</b> <CutOffDt>	[0..1]	±		742
	<b>Investor</b> <Invstr>	[0..1]	±		742
	<b>DeliveringParty1</b> <DlvrgPty1>	[0..1]	±		742
	<b>ReceivingParty1</b> <RcvgPty1>	[0..1]	±		743
	<b>TransactionSubjectToBuyIn</b> <TxSbjtToBuyIn>	[0..1]	Indicator		743

### 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:* "RestrictedFINXMax16Text" on page 1983

**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 "[ClassificationType33Choice](#)" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1441
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1441

**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 "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

**25.4.4.4 FinancialInstrumentIdentification <FinInstrmId>***Presence:* [0..1]*Definition:* Identification of the financial instrument to which the modification request applied.*Impacted by:* C2 "DescriptionPresenceRule", C3 "DescriptionUsageRule", C4 "ISINGuideline", C5 "ISINPresenceRule", C7 "OtherIdentificationPresenceRule"**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "[SecurityIdentification20](#)" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrlId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314



**Constraints**

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

#### 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 "[FinancialInstrumentQuantity15Choice](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsVal>	[1..1]	Amount		1319

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 ["PartyIdentification157"](#) on page 1520 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520

#### 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 "PartyIdentificationAndAccount190" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1467
	LEI <LEI>	[0..1]	IdentifierSet		1467
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1467
	ProcessingIdentification <PrcgId>	[0..1]	Text		1467

#### 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 "PartyIdentificationAndAccount190" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1467
	LEI <LEI>	[0..1]	IdentifierSet		1467
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1467
	ProcessingIdentification <PrcgId>	[0..1]	Text		1467

#### 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 1976):

- *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:* C15 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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.031.002.08** **SecuritiesSettlementConditionModificationStatusAdvice002V08**

### 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 SecuritiesSettlementConditionModificationStatusAdvice002V08 MessageDefinition is composed of 6 MessageBuildingBlocks:

- RequestReference**  
Identification of the SecuritiesSettlementConditionsModificationRequest.
- AccountOwner**  
Party that legally owns the account.
- SafekeepingAccount**  
Account to or from which a securities entry is made.
- RequestDetails**  
Details of the request.

E. ProcessingStatus

Provides details on the processing status of the request.

F. SupplementaryData

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

## 26.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmCondModStsAdv>	[1..1]			
	<b>RequestReference</b> <ReqRef>	[1..1]	±		748
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		749
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		749
	<b>RequestDetails</b> <ReqDtls>	[0..1]		C3, C4, C6	749
	<b>Reference</b> <Ref>	[1..1]		C5	750
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		751
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		751
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		751
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		752
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		752
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		752
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		752
	<b>RestrictionReference</b> <RstrctnRef>	[0..*]	±		752
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		752
	<b>RetainIndicator</b> <RtnInd>	[0..1]	Indicator		753
	<b>Linkage</b> <Lkg>	[0..1]	±		753
	<b>Priority</b> <Prty>	[0..1]	±		753
	<b>OtherProcessing</b> <OthrPrcg>	[0..*]	±		753
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		754
	<b>SecuritiesRTGS</b> <SciesRTGS>	[0..1]	±		754
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		754
	<b>MatchingDenial</b> <MtchgDnl>	[0..1]	±		755
	<b>UnilateralSplit</b> <UnltrlSpl>	[0..1]	±		755
	<b>Linkages</b> <Lnkgs>	[0..*]	±		755
	<b>ProcessingStatus</b> <PrcgSts>	[1..1]	±		756
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C8	756

## 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 elements (see "[Identification16](#)" on page 1391 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1391

## 26.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification156](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

## 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 "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

## 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 **RequestDetails21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Reference</b> <Ref>	[1..1]		C5	750
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		751
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		751
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		751
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		752
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		752
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		752
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		752
	<b>RestrictionReference</b> <RstrctnRef>	[0..*]	±		752
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		752
	<b>RetainIndicator</b> <RtnInd>	[0..1]	Indicator		753
	<b>Linkage</b> <Lkg>	[0..1]	±		753
	<b>Priority</b> <Prty>	[0..1]	±		753
	<b>OtherProcessing</b> <OthrPrcg>	[0..*]	±		753
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		754
	<b>SecuritiesRTGS</b> <ScitiesRTGS>	[0..1]	±		754
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		754
	<b>MatchingDenial</b> <MtchgDnl>	[0..1]	±		755
	<b>UnilateralSplit</b> <UnltrlSpllt>	[0..1]	±		755
	<b>Linkages</b> <Lnkgs>	[0..*]	±		755

#### 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 **References24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		751
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		751
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		751
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		752
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		752
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		752
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		752

#### 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:* "RestrictedFINXMax16Text" on page 1983

#### 26.4.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 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:* "RestrictedFINXMax16Text" on page 1983

#### 26.4.4.1.4 ProcessorTransactionIdentification <PcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 26.4.4.1.5 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 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:* "RestrictedFINXMax16Text" on page 1983

#### 26.4.4.1.7 TradeIdentification <TradId>

*Presence:* [0..1]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "RestrictedFINXMax52Text" on page 1986

#### 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 "RestrictionIdentification2" on page 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1363
	Identification <Id>	[1..1]	Text		1364

#### 26.4.4.3 AutomaticBorrowing <AutomtcBrrwg>

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing11Choice" on page 1422 for details)

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

#### 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 1976):

- *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 "LinkageType4Choice" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1417
Or}	Proprietary <Prtry>	[1..1]	±		1417

#### 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 "PriorityNumeric5Choice" on page 1400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1400
Or}	Proprietary <Prtry>	[1..1]	±		1400

#### 26.4.4.7 OtherProcessing <OthrPrcg>

*Presence:* [0..\*]

*Definition:* Specifies another type of processing change request.

**OtherProcessing <OthrPrcg>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 26.4.4.8 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "[SettlementTransactionCondition5Code](#)" on page 1956

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).

#### 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 "[SecuritiesRTGS5Choice](#)" on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1399
Or}	Proprietary <Prtry>	[1..1]	±		1400

#### 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 "[HoldIndicator7](#)" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1435
	Reason <Rsn>	[0..*]	±		1435

#### 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 "[MatchingDenied4Choice](#)" on page 1773 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1773
Or}	Proprietary <Prtry>	[1..1]	±		1773

#### 26.4.4.12 UnilateralSplit <UnltrISplt>

*Presence:* [0..1]

*Definition:* Specifies that the transaction is requested to be unilaterally split.

**UnilateralSplit <UnltrISplt>** contains one of the following elements (see "[UnilateralSplit4Choice](#)" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1416
Or}	Proprietary <Prtry>	[1..1]	±		1416

#### 26.4.4.13 Linkages <Lnkgs>

*Presence:* [0..\*]

*Definition:* Information regarding the linkage requested.

**Linkages <Lnkgs>** contains the following elements (see "[Linkages56](#)" on page 1364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C9	1364
	MessageNumber <MsgNb>	[0..1]	±	C7	1365
	Reference <Ref>	[1..1]	±		1365
	ReferenceOwner <RefOwnr>	[0..1]	±		1366

## 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 "ProcessingStatus58Choice" on page 1787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1788
Or	Rejected <Rjctd>	[1..1]	±		1788
Or	Completed <Cmpltld>	[1..1]	±	C1	1789
Or	Denied <Dnd>	[1..1]			1789
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1790
Or}	Reason <Rsn>	[1..*]			1790
	Code <Cd>	[1..1]			1790
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1791
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1791
Or	Pending <Pdg>	[1..1]	±		1791
Or}	Proprietary <Prtry>	[1..1]	±		1792

## 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

### 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.032.002.10**

## **SecuritiesSettlementTransactionGenerationNotification002V10**

### 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 SecuritiesSettlementTransactionGenerationNotification002V10 MessageDefinition is composed of 18 MessageBuildingBlocks:

A. TransactionIdentificationDetails

Provides transaction type and identification information.

B. NumberCounts

Count of the number of transactions linked.

C. Linkages

Link to another transaction that must be processed after, before or at the same time.

D. TradeDetails

Details of the trade.

---

**E. FinancialInstrumentIdentification**

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

**F. FinancialInstrumentAttributes**

Elements characterising a financial instrument.

**G. QuantityAndAccountDetails**

Details related to the account and quantity involved in the transaction.

**H. SettlementParameters**

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**I. DeliveringSettlementParties**

Identifies the chain of delivering settlement parties.

**J. ReceivingSettlementParties**

Identifies the chain of receiving settlement parties.

**K. CashParties**

Cash parties involved in the transaction if different from the securities settlement parties.

**L. SettlementAmount**

Total amount of money to be paid or received in exchange for the securities.

**M. OtherAmounts**

Other amounts than the settlement amount.

**N. OtherBusinessParties**

Other business parties relevant to the transaction.

**O. AdditionalPhysicalOrRegistrationDetails**

Information for registration or physical settlement.

**P. GeneratedReason**

Specifies the reason why the transaction was generated.

**Q. StatusAndReason**

Status and reason of the transaction.

**R. SupplementaryData**

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

## 27.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStlImTxGnrtnNtfctn>	[1..1]		C6, C20, C21, C24, C51, C55	
	<b>TransactionIdentificationDetails</b> <TxIdDtls>	[1..1]		C40	769
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		770
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		770
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		770
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		770
	<b>SecuritiesMovementType</b> <SciesMvmntTp>	[1..1]	CodeSet		771
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		771
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		771
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		771
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		771
	<b>NumberCounts</b> <NbCounts>	[0..1]	±	C22	772
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C38	772
	<b>TradeDetails</b> <TradDtls>	[1..1]		C3, C19, C32, C37, C49, C63, C62	773
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		776
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		776
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		776
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		776
	<b>TradeDate</b> <TradDt>	[0..1]	±		776
	<b>SettlementDate</b> <StlImDt>	[1..1]	±		777
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		777
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		777
	<b>MatchedStatusTimeStamp</b> <MchdStsTmStmp>	[0..1]	DateTime		777
	<b>DealPrice</b> <DealPric>	[0..1]	±		778
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C41	778

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		778
	<b>Reporting</b> <Rptg>	[0..*]	±		778
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		779
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		779
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		779
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		779
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		780
	<b>MatchingStatus</b> <MtgSts>	[0..1]	±		780
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		780
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		780
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		781
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C27, C28, C34, C35, C42	781
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C48	782
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..*]		C25, C53, C54	784
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		786
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		786
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		786
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		786
	<b>CashAccount</b> <CshAcct>	[0..1]	±		786
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C52	787
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		787
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C13, C29, C57, C58	788
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C12, C26, C43, C44, C45, C46, C56	791
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C12, C26,	792

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C43, C44, C45, C46, C56	
	<b>CashParties</b> <CshPties>	[0..1]	±		794
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		794
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		795
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C33, C50	796
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]	±		797
	<b>GeneratedReason</b> <GnrtdRsn>	[0..*]	±		797
	<b>StatusAndReason</b> <StsAndRsn>	[0..1]		C59	798
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]	±		798
	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[0..1]	±		799
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		799
	<b>SettlementStatus</b> <SttlmSts>	[0..1]	±	C47	800
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C61	801

## 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 used, then the instruction must be free of payment.  
*This constraint is defined at the MessageDefinition level.*

**C7 AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**C8 AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**C9 AnyBIC**

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

**C10 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C11 BlockTradeGuideline**

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000. The children must have an incremental CurrentInstructionNumber from 001 to 999.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C12 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C13 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**C14 Country**

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

**C15 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C16 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C17 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C18 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C19 CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.

- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.

- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.

- a bilateral agreement regarding the use of this field has been established.

#### **C20 CurrencyToBuyRule**

If CurrencytoBuy is used, then the instruction must be a delivery.

On Condition  
     /TransactionIdentificationDetails/SecuritiesMovementType is equal to  
 value 'Receive'  
 Following Must be True  
     /TradeDetails/CurrencyToBuyOrSell/CurrencyToBuy Must be absent

*This constraint is defined at the MessageDefinition level.*

#### **C21 CurrencyToSellRule**

If CurrencytoSell is used, then the instruction must be a receive.

On Condition  
     /TransactionIdentificationDetails/SecuritiesMovementType is equal to  
 value 'Delivery'  
 Following Must be True  
     /TradeDetails/CurrencyToBuyOrSell/CurrencyToSell Must be absent

*This constraint is defined at the MessageDefinition level.*

#### **C22 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

#### **C23 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

#### **C24 DeliveringDepositoryAndParty1Rule**

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

On Condition  
     /TransactionIdentificationDetails/SecuritiesMovementType is equal to  
 value 'Receive'  
 Following Must be True  
     /DeliveringSettlementParties/Depository Must be present  
 And     /DeliveringSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

#### **C25 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

#### **C26 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.



In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C27 DescriptionPresenceRule**

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

**C28 DescriptionUsageRule**

Description must be used alone as the last resort.

**C29 FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present.

In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed in a released mode.

**C30 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

**C31 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C32 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

**C33 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C34 ISINGuideline**

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

**C35 ISINPresenceRule**

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

**C36 ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**C37 LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trades that result from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**C38 LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

**C39 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C40 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C41 NumberRule**

If Number is negative, then Sign must be present.

**C42 OtherIdentificationPresenceRule**

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

**C43 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C44 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C45 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C46 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C47 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C48 PlaceOfListingRule**

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

**C49 PlaceOfTradeRule**

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

**C50 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C51 ReceivingDepositoryAndParty1Rule**

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

.

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties/Depository Must be present

And /ReceivingSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C52 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C53 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C54 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

**C55 SettlementAmountRule**

If the instruction is against payment, then SettlementAmount must be present.

On Condition

/TransactionIdentificationDetails/Payment is equal to value  
'AgainstPaymentSettlement'

Following Must be True

/SettlementAmount Must be present

*This constraint is defined at the MessageDefinition level.*

**C56 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C57 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C58 SettlementParametersGuideline**

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

---

- **Block Trades:**

The parent transaction must be identified using the BlocTrade field with code BLPA. The children

transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C59 SettlementStatusAndMatchedRule**

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

#### **C60 ShortLongNumberRule**

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

#### **C61 SupplementaryDataRule**

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

#### **C62 TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C63 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### **C64 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## **27.4 Message Building Blocks**

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### **27.4.1 TransactionIdentificationDetails <TxIdDtIs>**

*Presence:* [1..1]

*Definition:* Provides transaction type and identification information.

*Impacted by:* C40 "NoAccountOwnerTransactionIdentificationRule"

**TransactionIdentificationDetails <TxIdDtls>** contains the following  
**SettlementTypeAndIdentification24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		770
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		770
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		770
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		770
	<b>SecuritiesMovementType</b> <SciesMvmntTp>	[1..1]	CodeSet		771
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		771
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		771
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		771
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		771

#### 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:* "RestrictedFINXMax16Text" on page 1983

#### 27.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 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:* "RestrictedFINXMax16Text" on page 1983

#### 27.4.1.4 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 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 1902

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 1849

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 <Cmonld>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 27.4.1.8 PoolIdentification <Poolld>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 27.4.1.9 CorporateActionEventIdentification <CorpActnEvtld>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

## 27.4.2 NumberCounts <NbCounts>

*Presence:* [0..1]*Definition:* Count of the number of transactions linked.*Impacted by:* C22 "CurrentInstructionNumberRule"**NumberCounts <NbCounts>** contains one of the following elements (see "NumberCount1Choice" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1449
Or}	TotalNumber <TtlNb>	[1..1]		C24, C10	1449
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1450
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1450

### 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:* C38 "LinkedQuantityRule"**Linkages <Lnkgs>** contains the following elements (see "Linkages55" on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C71	1367
	MessageNumber <MsgNb>	[0..1]	±	C4	1367
	Reference <Ref>	[1..1]	±		1368
	LinkedQuantity <LkdQty>	[0..1]	±		1368
	ReferenceOwner <RefOwnr>	[0..1]	±		1368



---

**Constraints**

- **LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

## 27.4.4 TradeDetails <TradDtls>

*Presence:* [1..1]

*Definition:* Details of the trade.

*Impacted by:* C3 "AdditionalDetailsRule", C19 "CurrencyToBuyOrSellRule", C32 "InvestorCapacityRule", C37 "LateDeliveryDateRule", C49 "PlaceOfTradeRule", C63 "TradeDateTimeUTCRule", C62 "TradeDateGuideline"

**TradeDetails <TradDtIs>** contains the following **SecuritiesTradeDetails130** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		776
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		776
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		776
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		776
	<b>TradeDate</b> <TradDt>	[0..1]	±		776
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		777
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		777
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		777
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		777
	<b>DealPrice</b> <DealPric>	[0..1]	±		778
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C41	778
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		778
	<b>Reporting</b> <Rptg>	[0..*]	±		778
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		779
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		779
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		779
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		779
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		780
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		780
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		780
	<b>FXAdditionalDetails</b> <FxAddtlDtIs>	[0..1]	Text		780
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		781

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, If FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trades that result from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

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

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### 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:* "RestrictedFINXMax52Text" on page 1986

#### 27.4.4.2 CollateralTransactionIdentification <CollTxId>

*Presence:* [0..\*]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 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 "PlaceOfTradeIdentification2" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1340
	LEI <LEI>	[0..1]	IdentifierSet		1340

#### 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 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282

#### 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 "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

#### 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 "[SettlementDate20Choice](#)" on page 1286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1286
Or}	DateCode <DtCd>	[1..1]	±		1287

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 27.4.4.8 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is acknowledged.

*Datatype:* "[ISODatetime](#)" on page 1974

#### 27.4.4.9 MatchedStatusTimeStamp <MtchdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is matched.

*Datatype:* "[ISODatetime](#)" on page 1974

**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 "Price11" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1528
{Or	Yielded <Yldd>	[1..1]	Indicator		1528
Or}	ValueType <ValTp>	[1..1]	CodeSet		1529
	Value <Val>	[1..1]	±		1529

**27.4.4.11 NumberOfDaysAccrued <NbOfDaysAcrd>***Presence:* [0..1]*Definition:* Number of days on which the interest rate accrues (daily accrual note).*Impacted by:* C41 "NumberRule"*Datatype:* "Max3Number" on page 1977**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 "OpeningClosing4Choice" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1403
Or}	Proprietary <Prtry>	[1..1]	±		1403

**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 ["Reporting9Choice"](#) on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1409
Or}	Proprietary <Prtry>	[1..1]	±		1409

#### 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 ["TradeTransactionCondition6Choice"](#) on page 1820 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1821
Or}	Proprietary <Prtry>	[1..1]	±		1822

#### 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 ["InvestorCapacity5Choice"](#) 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]	±		1402

#### 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 ["TradeOriginator4Choice"](#) on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1401
Or}	Proprietary <Prtry>	[1..1]	±		1402

#### 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 "[TypeOfPrice32Choice](#)" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1541
Or}	Proprietary <Prtry>	[1..1]	±		1541

#### 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 1341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1341
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1342

#### 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 "[MatchingStatus28Choice](#)" on page 1806 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1807
Or}	Proprietary <Prtry>	[1..1]	±		1807

#### 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 "[AffirmationStatus9Choice](#)" on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1796
Or}	Proprietary <Prtry>	[1..1]	±		1797

#### 27.4.4.21 FXAdditionalDetails <FxAddtlDtls>

*Presence:* [0..1]



*Definition:* Provides additional details pertaining to foreign exchange instructions.

*Datatype:* "RestrictedFINXMax350Text" on page 1985

#### 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:* "RestrictedFINXMax350Text" on page 1985

### 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:* C27 "DescriptionPresenceRule", C28 "DescriptionUsageRule", C34 "ISINGuideline", C35 "ISINPresenceRule", C42 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

#### Constraints

- **DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or /OtherIdentification[\*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

---

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

## 27.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C48 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes97" on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1303
	DayCountBasis <DayCntBsis>	[0..1]	±		1303
	RegistrationForm <RegnForm>	[0..1]	±		1304
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1304
	PaymentStatus <PmtSts>	[0..1]	±		1304
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1304
	ClassificationType <ClssfctnTp>	[0..1]	±		1305
	OptionStyle <OptnStyle>	[0..1]	±		1305
	OptionType <OptnTp>	[0..1]	±		1305
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1305
	CouponDate <CpnDt>	[0..1]	Date		1306
	ExpiryDate <XpryDt>	[0..1]	Date		1306
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1306
	MaturityDate <MtrtyDt>	[0..1]	Date		1306
	IssueDate <IssDt>	[0..1]	Date		1306
	NextCallableDate <NxtCllblDt>	[0..1]	Date		1306
	PutableDate <PutblDt>	[0..1]	Date		1307
	DatedDate <DtdDt>	[0..1]	Date		1307
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1307
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1307
	CurrentFactor <CurFctr>	[0..1]	Rate		1307
	NextFactor <NxtFctr>	[0..1]	Rate		1307
	InterestRate <IntrstRate>	[0..1]	Rate		1307
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1307
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1308
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1308
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1308
	PoolNumber <PoolNb>	[0..1]	±		1308
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1308
	CallableIndicator <CllblInd>	[0..1]	Indicator		1309

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1309
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1309
	ExercisePrice <ExrcPric>	[0..1]	±		1309
	SubscriptionPrice <SbcptPric>	[0..1]	±		1310
	ConversionPrice <ConvsPric>	[0..1]	±		1310
	StrikePrice <StrkPric>	[0..1]	±		1310
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1310
	ContractSize <CtrctSz>	[0..1]	±		1311
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C3, C4, C5, C6, C8	1311
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1312

**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:* C25 "DenominationRule", C53 "SafekeepingPlaceGuideline", C54 "SafekeepingPlaceRule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following **QuantityAndAccount86** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		786
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		786
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		786
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		786
	<b>CashAccount</b> <CshAcct>	[0..1]	±		786
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C52	787
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		787

#### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **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 "[Quantity10Choice](#)" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

**27.4.7.2 DenominationChoice <DnmtnChc>***Presence:* [0..1]*Definition:* Denomination of the security to be received or delivered.*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984**27.4.7.3 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification156](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

**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 "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

**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 "CashAccountIdentification6Choice" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1181
Or}	Proprietary <Prtry>	[1..1]	Text		1181

#### 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:* C52 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "SafeKeepingPlace4" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### 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 <QtyBrkdown>** contains the following elements (see "QuantityBreakdown48" on page 1544 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1545
	LotQuantity <LotQty>	[0..1]	±		1545
	LotDateTime <LotDtTm>	[0..1]	±		1545
	LotPrice <LotPric>	[0..1]	±		1546
	TypeOfPrice <TpOfPric>	[0..1]	±		1546

---

## 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", C29 "FXStandingInstructionPresenceRule", C57 "SettlementDetailsRule", C58 "SettlementParametersGuideline"



**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails177" on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1573
	Priority <Prty>	[0..1]	±		1573
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1573
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1573
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1574
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1574
	BlockTrade <BlckTrad>	[0..1]	±		1574
	CCPEligibility <CCPElgbly>	[0..1]	±		1575
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1575
	CashClearingSystem <CshClrSys>	[0..1]	±		1575
	ExposureType <XpsrTp>	[0..1]	±		1575
	FXStandingInstruction <FxStglInstr>	[0..1]	±		1576
	MarketClientSide <MktClnSd>	[0..1]	±		1576
	NettingEligibility <NetgElgbly>	[0..1]	±		1576
	Registration <Regn>	[0..1]	±		1576
	RepurchaseType <RpTp>	[0..1]	±		1577
	LegalRestrictions <LglRstrctns>	[0..1]	±		1577
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1577
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1577
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1578
	TaxCapacity <TaxCpcty>	[0..1]	±		1578
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1578
	Tracking <Trckg>	[0..1]	±		1578
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1579
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1579
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1579
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1579
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1580
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1580
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1580

---

**Constraints****• CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**• FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present.

In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed in a released mode.

```
On Condition
    /HoldIndicator is present
    And    /HoldIndicator/Indicator is equal to value 'true'
Following Must be True
    /FXStandingInstruction Must be absent
```

**• SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**• SettlementParametersGuideline****• Physical settlement:**

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

**• Partial settlement:**

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

**• Book Transfer:**

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

**• Block Trades:**

The parent transaction must be identified using the BlocTrade field with code BLPA. The children transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 27.4.9 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* [C12 "BookTransferGuideline"](#), [C26 "DepositoryGuideline"](#), [C43 "Party2PresenceRule"](#), [C44 "Party3PresenceRule"](#), [C45 "Party4PresenceRule"](#), [C46 "Party5PresenceRule"](#), [C56 "SettlementChainGuideline"](#)

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see ["SettlementParties81"](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 27.4.10 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C12 "BookTransferGuideline", C26 "DepositoryGuideline", C43 "Party2PresenceRule", C44 "Party3PresenceRule", C45 "Party4PresenceRule", C46 "Party5PresenceRule", C56 "SettlementChainGuideline"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties81" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 27.4.11 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following elements (see "[CashParties38](#)" on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1463
	DebtorAgent <DbtrAgt>	[0..1]	±		1463
	Creditor <Cdtr>	[0..1]	±		1464
	CreditorAgent <CdtrAgt>	[0..1]	±		1464
	Intermediary <Intrmy>	[0..1]	±		1465

## 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 "AmountAndDirection96" on page 1189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1189
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1189
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1189
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1190
	Amount <Amt>	[1..1]	Amount	C1, C10	1190
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1190
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1190
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1191
	ValueDate <ValDt>	[0..1]	±		1191

## 27.4.13 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts43" on page 1203 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1204
	ChargesFees <ChrgsFees>	[0..1]	±		1205
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1205
	TradeAmount <TradAmt>	[0..1]	±		1205
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1206
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1206
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1206
	LocalTax <LclTax>	[0..1]	±		1207
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1207
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1207
	Margin <Mrgn>	[0..1]	±		1208
	Other <Othr>	[0..1]	±		1208
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1208
	ShippingAmount <ShppgAmt>	[0..1]	±		1209
	SpecialConcession <SpclCncssn>	[0..1]	±		1209
	StampDuty <StrmpDty>	[0..1]	±		1209
	StockExchangeTax <StockXchgTax>	[0..1]	±		1210
	TransferTax <TrfTax>	[0..1]	±		1210
	TransactionTax <TxTax>	[0..1]	±		1210
	ValueAddedTax <ValAddedTax>	[0..1]	±		1211
	WithholdingTax <WhldgTax>	[0..1]	±		1211
	NetGainLoss <NetGnLoss>	[0..1]	±		1211
	ConsumptionTax <CsmptnTax>	[0..1]	±		1212
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1212
	ResearchFee <RsrchFee>	[0..1]	±		1212

## 27.4.14 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C33 "InvestorCountryCodeRule", C50 "QualifiedForeignIntermediaryRule"



**OtherBusinessParties <OthrBizPties>** contains the following elements (see "OtherParties35" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C32	1457
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1458
	StockExchange <StockXchg>	[0..1]	±		1458
	TradeRegulator <TradRgltr>	[0..1]	±		1459
	TripartyAgent <TrptyAgt>	[0..1]	±		1459
	Broker <Brkr>	[0..1]	±		1460

#### 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 elements (see "RegistrationParameters7" on page 1361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1361
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1361
	RegistrarAccount <RegarAcct>	[0..1]	Text		1361
	CertificateNumber <CertNb>	[0..*]	±	C18	1361

## 27.4.16 GeneratedReason <GnrtdRsn>

*Presence:* [0..\*]

*Definition:* Specifies the reason why the transaction was generated.

**GeneratedReason <GnrtdRsn>** contains the following elements (see "GeneratedReason6" on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1772
{Or	Code <Cd>	[1..1]	CodeSet		1772
Or}	Proprietary <Prtry>	[1..1]	±		1772
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1773

## 27.4.17 StatusAndReason <StsAndRsn>

*Presence:* [0..1]

*Definition:* Status and reason of the transaction.

*Impacted by:* C59 "SettlementStatusAndMatchedRule"

**StatusAndReason <StsAndRsn>** contains the following **StatusAndReason29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]	±		798
	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[0..1]	±		799
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		799
	<b>SettlementStatus</b> <SttlmSts>	[0..1]	±	C47	800

### 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 "ProcessingStatus62Choice" on page 1780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1780
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1780
Or	Repair <Rpr>	[1..1]	±		1781
Or	PendingCancellation <PdgCxl>	[1..1]	±		1781
Or	Proprietary <Prtry>	[1..1]	±		1782
Or}	CancellationRequested <CxlReqd>	[1..1]	±	C1	1782

### 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 "MatchingStatus32Choice" on page 1802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1802
Or	Unmatched <Umtchd>	[1..1]			1803
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1803
Or}	Reason <Rsn>	[1..*]			1803
	Code <Cd>	[1..1]			1803
{Or	Code <Cd>	[1..1]	CodeSet		1804
Or}	Proprietary <Prtry>	[1..1]	±		1806
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1806
Or}	Proprietary <Prtry>	[1..1]	±		1806

### 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 "[MatchingStatus32Choice](#)" on page 1802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1802
Or	Unmatched <Umtchd>	[1..1]			1803
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1803
Or}	Reason <Rsn>	[1..*]			1803
	Code <Cd>	[1..1]			1803
{Or	Code <Cd>	[1..1]	CodeSet		1804
Or}	Proprietary <Prtry>	[1..1]	±		1806
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1806
Or}	Proprietary <Prtry>	[1..1]	±		1806

#### 27.4.17.4 SettlementStatus <SttlmSts>

*Presence:* [0..1]

*Definition:* Provides the status of settlement of a transaction.

*Impacted by:* [C47 "PendingToFailingRule"](#)

**SettlementStatus <SttlmSts>** contains one of the following elements (see "[SettlementStatus22Choice](#)" on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1754
Or	Failing <FIng>	[1..1]			1754
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1755
Or}	Reason <Rsn>	[1..*]			1755
	Code <Cd>	[1..1]			1755
{Or	Code <Cd>	[1..1]	CodeSet		1756
Or}	Proprietary <Prtry>	[1..1]	±		1759
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1759
Or}	Proprietary <Prtry>	[1..1]	±		1759

**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:* C61 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

**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.033.002.10**

# **SecuritiesFinancingInstruction002V10**

### 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 SecuritiesFinancingInstruction002V10 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, C22, C23, C46, C47, C52, C53, C54, C51	
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		816
	<b>TransactionTypeAndAdditionalParameters</b> <TxTpAndAddtlParams>	[1..1]			816
	<b>SecuritiesFinancingTransactionType</b> <SctiesFincgTxTp>	[1..1]	CodeSet		817
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		817
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		817
	<b>ReconciliationIndicator</b> <RcncltnInd>	[0..1]	Indicator		818
	<b>NumberCounts</b> <NbCounts>	[0..1]	±	C20	818
	<b>Linkages</b> <Lnks>	[0..*]	±	C35	818
	<b>TradeDetails</b> <TradDtls>	[1..1]		C3, C19, C31, C44, C60	819
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		821
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		821
	<b>TradeDate</b> <TradDt>	[0..1]	±		822
	<b>OpeningSettlementDate</b> <OpngSttlmDt>	[1..1]	±		822
	<b>DealPrice</b> <DealPric>	[0..1]	±		822
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C37	823
	<b>Reporting</b> <Rptg>	[0..*]	±		823
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		823
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		824
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		824
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		824
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		824
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		825

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		825
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		825
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C26, C27, C33, C34, C38	825
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C43	826
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]		C24, C49, C50	829
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		831
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		831
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		831
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		831
	<b>CashAccount</b> <CshAcct>	[0..1]	±		831
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C48	832
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		832
	<b>SecuritiesFinancingDetails</b> <SctiesFincgDtls>	[1..1]			833
	<b>SecuritiesFinancingTradeldentification</b> <SctiesFincgTradId>	[0..1]	Text		835
	<b>ClosingLegldentification</b> <ClsgLegld>	[0..1]	Text		835
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		835
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		835
	<b>EarliestCallBackDate</b> <EarlstCallBckDt>	[0..1]	±		835
	<b>CommissionCalculationDate</b> <ComssnClctnDt>	[0..1]	±		836
	<b>RateType</b> <RateTp>	[0..1]	±		836
	<b>Revaluation</b> <Rvaltn>	[0..1]	±		836
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		836
	<b>InterestComputationMethod</b> <IntrstCmptnMtd>	[0..1]	±		837
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		837
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		837
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		837
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C58	838
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C58	838

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C58	838
	<b>ChargesRate</b> <ChrgsRate>	[0..1]	±	C58	839
	<b>PricingRate</b> <PrigcRate>	[0..1]	±		839
	<b>Spread</b> <Sprd>	[0..1]	±	C58	839
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		840
	<b>TotalNumberOfCollateralInstructions</b> <TtlNbOfCollInstrs>	[0..1]	Text		840
	<b>DealAmount</b> <DealAmt>	[0..1]	±		840
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		840
	<b>ForfeitAmount</b> <FrftAmt>	[0..1]	±		841
	<b>PremiumAmount</b> <PrmAmt>	[0..1]	±		841
	<b>TerminationAmountPerPieceOfCollateral</b> <TermntnAmtPerPcOfColl>	[0..1]	±		841
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		841
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		842
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C13, C28, C56	842
	<b>HoldIndicator</b> <HldInd>	[0..1]	Indicator		844
	<b>Priority</b> <Prty>	[0..1]	±		844
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		844
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		844
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		844
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		845
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		845
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		845
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		846
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		846
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		846
	<b>BlockTrade</b> <BlickTrad>	[0..1]	±		846
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		847
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		847
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		847
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		847

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Tracking</b> <Trckg>	[0..1]	±		848
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		848
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		848
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		849
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C61	849
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C10, C25, C39, C40, C41, C42, C55	850
	<b>ReceivingSettlementParties</b> <RcvrgSttlmPties>	[0..1]	±	C10, C25, C39, C40, C41, C42, C55	851
	<b>CashParties</b> <CshPties>	[0..1]	±		853
	<b>OpeningSettlementAmount</b> <OpngSttlmAmt>	[0..1]	±		853
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		854
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C32, C45	855
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C59	856

## 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](http://www.smpg.info).

**C10 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C11 BuyerSSI1Rule**

If standing settlement instruction applies and the transaction is a repo, then Buyer must be present.

On Condition

```
/TransactionTypeAndAdditionalParameters/  
SecuritiesFinancingTransactionType is equal to value 'Repo'  
And /StandingSettlementInstructionDetails is present  
Following Must be True
```

```
/StandingSettlementInstructionDetails/Counterparty/Buyer Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C12 BuyerSSI2Rule**

If standing settlement instruction applies and the transaction is a securities lending, then Buyer must be present.

```
On Condition
    /TransactionTypeAndAdditionalParameters/
SecuritiesFinancingTransactionType is equal to value 'SecuritiesLending'
And    /StandingSettlementInstructionDetails is present
Following Must be True
    /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C13 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

**C14 Country**

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

**C15 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C16 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C17 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C18 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C19 CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.

- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain

settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.

- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

#### **C20 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

#### **C21 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

#### **C22 DeliveringDepositoryAndParty1Part1Rule**

If the transaction is a reverse repo and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

```
On Condition
  /TransactionTypeAndAdditionalParameters/
  SecuritiesFinancingTransactionType is equal to value 'ReverseRepo'
  And /StandingSettlementInstructionDetails is absent
Following Must be True
  /DeliveringSettlementParties/Depository Must be present
  And /DeliveringSettlementParties/Party1 Must be present
```

*This constraint is defined at the MessageDefinition level.*

#### **C23 DeliveringDepositoryAndParty1Part2Rule**

If the transaction is a securities borrowing and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

```

On Condition
  /TransactionTypeAndAdditionalParameters/
SecuritiesFinancingTransactionType is equal to value 'SecuritiesBorrowing'
And    /StandingSettlementInstructionDetails is absent
Following Must be True
  /DeliveringSettlementParties/Depository Must be present
And    /DeliveringSettlementParties/Party1 Must be present

```

*This constraint is defined at the MessageDefinition level.*

## **C24 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

## **C25 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## **C26 DescriptionPresenceRule**

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

## **C27 DescriptionUsageRule**

Description must be used alone as the last resort.

## **C28 FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent.

## **C29 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

## **C30 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

## **C31 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.



**C32 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C33 ISINGuideline**

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

**C34 ISINPresenceRule**

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

**C35 LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

**C36 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C37 NumberRule**

If Number is negative, then Sign must be present.

**C38 OtherIdentificationPresenceRule**

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

**C39 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C40 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C41 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C42 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C43 PlaceOfListingRule**

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

**C44 PlaceOfTradeRule**

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

**C45 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C46 ReceivingDepositoryAndParty1Part1Rule**

If the transaction is a repo and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

On Condition

```

    /TransactionTypeAndAdditionalParameters/
    SecuritiesFinancingTransactionType is equal to value 'Repo'
    And    /StandingSettlementInstructionDetails is absent
    Following Must be True
    /ReceivingSettlementParties/Depository Must be present
    And    /ReceivingSettlementParties/Party1 Must be present

```

*This constraint is defined at the MessageDefinition level.*

**C47 ReceivingDepositoryAndParty1Part2Rule**

If the transaction is a securities lending and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

On Condition

```

    /TransactionTypeAndAdditionalParameters/
    SecuritiesFinancingTransactionType is equal to value 'SecuritiesLending'
    And    /StandingSettlementInstructionDetails is absent
    Following Must be True
    /ReceivingSettlementParties/Depository Must be present
    And    /ReceivingSettlementParties/Party1 Must be present

```

*This constraint is defined at the MessageDefinition level.*

**C48 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C49 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C50 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

**C51 SecuritiesMarketPracticeGroupGuideline**

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

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

*This constraint is defined at the MessageDefinition level.*

**C52 SellerSSI1Rule**

If standing settlement instruction applies and the transaction is a reverse repo, then Seller must be present.

```
On Condition
  /TransactionTypeAndAdditionalParameters/
  SecuritiesFinancingTransactionType is equal to value 'ReverseRepo'
  And /StandingSettlementInstructionDetails is present
Following Must be True
  /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C53 SellerSSI2Rule**

If standing settlement instruction applies and the transaction is a securities borrowing, then Seller must be present.

```
On Condition
  /TransactionTypeAndAdditionalParameters/
  SecuritiesFinancingTransactionType is equal to value 'SecuritiesBorrowing'
  And /StandingSettlementInstructionDetails is present
Following Must be True
  /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C54 SettlementAmountRule**

If the Transaction is against payment, then OpeningSettlementAmount must be present.

```
On Condition
  /TransactionTypeAndAdditionalParameters/Payment is equal to value
  'AgainstPaymentSettlement'
Following Must be True
  /OpeningSettlementAmount Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C55 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C56 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### **C57 ShortLongNumberRule**

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

#### **C58 SignRule**

When Sign is present, rate must not be zero.

#### **C59 SupplementaryDataRule**

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

#### **C60 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### **C61 VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

#### **C62 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## **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:* "RestrictedFINXMax16Text" on page 1983

### **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  
**TransactionTypeAndAdditionalParameters18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingTransactionType</b> <SctiesFincgTxTp>	[1..1]	CodeSet		817
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		817
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		817
	<b>ReconciliationIndicator</b> <RcncltnInd>	[0..1]	Indicator		818

#### 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 1931

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 1849

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:* "RestrictedFINXMax16Text" on page 1983

#### 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 1976):

- *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:* C20 "CurrentInstructionNumberRule"

**NumberCounts <NbCounts>** contains one of the following elements (see "NumberCount1Choice" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1449
Or}	TotalNumber <TtlNb>	[1..1]		C24, C10	1449
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1450
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1450

#### 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:* C35 "LinkedQuantityRule"

**Linkages <Lnkgs>** contains the following elements (see "Linkages55" on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C71	1367
	MessageNumber <MsgNb>	[0..1]	±	C4	1367
	Reference <Ref>	[1..1]	±		1368
	LinkedQuantity <LkdQty>	[0..1]	±		1368
	ReferenceOwner <RefOwnr>	[0..1]	±		1368

#### 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.

## 28.4.5 TradeDetails <TradDtls>

*Presence:* [1..1]

*Definition:* Details of the securities financing deal.

*Impacted by:* C3 "AdditionalDetailsRule", C19 "CurrencyToBuyOrSellRule", C31 "InvestorCapacityRule", C44 "PlaceOfTradeRule", C60 "TradeDateTimeUTCRule"

**TradeDetails <TradDtls>** contains the following **SecuritiesTradeDetails125** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		821
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		821
	<b>TradeDate</b> <TradDt>	[0..1]	±		822
	<b>OpeningSettlementDate</b> <OpngSttlmDt>	[1..1]	±		822
	<b>DealPrice</b> <DealPric>	[0..1]	±		822
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C37	823
	<b>Reporting</b> <Rptg>	[0..*]	±		823
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		823
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		824
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		824
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		824
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		824
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		825
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		825
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		825

### 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 "[PlaceOfTradeIdentification2](#)" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1340
	LEI <LEI>	[0..1]	IdentifierSet		1340

#### 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 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282

### 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 "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

### 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 "Price11" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1528
{Or	Yielded <Yldd>	[1..1]	Indicator		1528
Or}	ValueType <ValTp>	[1..1]	CodeSet		1529
	Value <Val>	[1..1]	±		1529

#### 28.4.5.6 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* C37 "NumberRule"

*Datatype:* "Max3Number" on page 1977

##### 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 "Reporting9Choice" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1409
Or}	Proprietary <Prtry>	[1..1]	±		1409

#### 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 "TradeTransactionCondition6Choice" on page 1820 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1821
Or}	Proprietary <Prtry>	[1..1]	±		1822

**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 "[InvestorCapacity5Choice](#)" 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]	±		1402

**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 "[TradeOriginator4Choice](#)" on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1401
Or}	Proprietary <Prtry>	[1..1]	±		1402

**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 1341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1341
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1342

**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 "[AffirmationStatus9Choice](#)" on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1796
Or}	Proprietary <Prtry>	[1..1]	±		1797

### 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 "[MatchingStatus28Choice](#)" on page 1806 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1807
Or}	Proprietary <Prtry>	[1..1]	±		1807

### 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:* "[RestrictedFINXMax350Text](#)" on page 1985

### 28.4.5.15 FXAdditionalDetails <FxAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional details pertaining to foreign exchange instructions.

*Datatype:* "[RestrictedFINXMax350Text](#)" on page 1985

## 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:* [C26 "DescriptionPresenceRule"](#), [C27 "DescriptionUsageRule"](#), [C33 "ISINGuideline"](#), [C34 "ISINPresenceRule"](#), [C38 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrlId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

### Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

## 28.4.7 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C43 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes97" on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1303
	DayCountBasis <DayCntBsis>	[0..1]	±		1303
	RegistrationForm <RegnForm>	[0..1]	±		1304
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1304
	PaymentStatus <PmtSts>	[0..1]	±		1304
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1304
	ClassificationType <ClssfctnTp>	[0..1]	±		1305
	OptionStyle <OptnStyle>	[0..1]	±		1305
	OptionType <OptnTp>	[0..1]	±		1305
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1305
	CouponDate <CpnDt>	[0..1]	Date		1306
	ExpiryDate <XpryDt>	[0..1]	Date		1306
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1306
	MaturityDate <MtrtyDt>	[0..1]	Date		1306
	IssueDate <IssDt>	[0..1]	Date		1306
	NextCallableDate <NxtClblDt>	[0..1]	Date		1306
	PutableDate <PutblDt>	[0..1]	Date		1307
	DatedDate <DtdDt>	[0..1]	Date		1307
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1307
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1307
	CurrentFactor <CurFctr>	[0..1]	Rate		1307
	NextFactor <NxtFctr>	[0..1]	Rate		1307
	InterestRate <IntrstRate>	[0..1]	Rate		1307
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1307
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1308
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1308
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1308
	PoolNumber <PoolNb>	[0..1]	±		1308
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1308
	CallableIndicator <ClblInd>	[0..1]	Indicator		1309



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1309
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1309
	ExercisePrice <ExrcPric>	[0..1]	±		1309
	SubscriptionPrice <SbcptPric>	[0..1]	±		1310
	ConversionPrice <ConvsPric>	[0..1]	±		1310
	StrikePrice <StrkPric>	[0..1]	±		1310
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1310
	ContractSize <CtrctSz>	[0..1]	±		1311
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C3, C4, C5, C6, C8	1311
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1312

**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:* C24 "DenominationRule", C49 "SafekeepingPlaceGuideline", C50 "SafekeepingPlaceRule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following **QuantityAndAccount86** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		831
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		831
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		831
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		831
	<b>CashAccount</b> <CshAcct>	[0..1]	±		831
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C48	832
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		832

#### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **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 "[Quantity10Choice](#)" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

**28.4.8.2 DenominationChoice <DnmtnChc>***Presence:* [0..1]*Definition:* Denomination of the security to be received or delivered.*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984**28.4.8.3 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification156](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

**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 "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

**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 "CashAccountIdentification6Choice" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1181
Or}	Proprietary <Prtry>	[1..1]	Text		1181

#### 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:* C48 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "SafeKeepingPlace4" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### 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 <QtyBrkdown>** contains the following elements (see "QuantityBreakdown48" on page 1544 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1545
	LotQuantity <LotQty>	[0..1]	±		1545
	LotDateTime <LotDtTm>	[0..1]	±		1545
	LotPrice <LotPric>	[0..1]	±		1546
	TypeOfPrice <TpOfPric>	[0..1]	±		1546

## **28.4.9      SecuritiesFinancingDetails <SctiesFincgDtls>**

*Presence:* [1..1]

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

**SecuritiesFinancingDetails <SctiesFincgDtls>** contains the following  
**SecuritiesFinancingTransactionDetails46** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		835
	<b>ClosingLegIdentification</b> <ClsgLegId>	[0..1]	Text		835
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		835
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		835
	<b>EarliestCallBackDate</b> <EarlstCallBckDt>	[0..1]	±		835
	<b>CommissionCalculationDate</b> <ComssnClctnDt>	[0..1]	±		836
	<b>RateType</b> <RateTp>	[0..1]	±		836
	<b>Revaluation</b> <Rvaltn>	[0..1]	±		836
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		836
	<b>InterestComputationMethod</b> <IntrstCmptnMtd>	[0..1]	±		837
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		837
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		837
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		837
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C58	838
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C58	838
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C58	838
	<b>ChargesRate</b> <ChrgsRate>	[0..1]	±	C58	839
	<b>PricingRate</b> <PricgRate>	[0..1]	±		839
	<b>Spread</b> <Sprd>	[0..1]	±	C58	839
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		840
	<b>TotalNumberOfCollateralInstructions</b> <TtlNbOfCollInstrs>	[0..1]	Text		840
	<b>DealAmount</b> <DealAmt>	[0..1]	±		840
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		840
	<b>ForfeitAmount</b> <FrftAmt>	[0..1]	±		841
	<b>PremiumAmount</b> <PrmAmt>	[0..1]	±		841
	<b>TerminationAmountPerPieceOfCollateral</b> <TermntnAmtPerPcOfColl>	[0..1]	±		841
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		841
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		842

**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:* "RestrictedFINXMax52Text" on page 1986**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:* "RestrictedFINXMax16Text" on page 1983**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 "TerminationDate7Choice" on page 1283 for details)

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

**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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

**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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 "[RateType67Choice](#)" on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1404
Or}	Proprietary <Prtry>	[1..1]	±		1405

#### 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 "[RevaluationIndicator4Choice](#)" on page 1412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1413
Or}	Proprietary <Prtry>	[1..1]	±		1413

#### 28.4.9.9 LegalFramework <LglFrmwk>

*Presence:* [0..1]



*Definition:* Legal framework of the transaction.

**LegalFramework <LglFrmwk>** contains one of the following elements (see "[LegalFramework4Choice](#)" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1404
Or}	Proprietary <Prtry>	[1..1]	±		1404

#### 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 "[InterestComputationMethodFormat5Choice](#)" 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]	±		1445

#### 28.4.9.11 MaturityDateModification <MtrtyDtMod>

*Presence:* [0..1]

*Definition:* Specifies whether the maturity date of the securities financing transaction may be modified.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1976):

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

#### 28.4.9.12 InterestPayment <IntrstPmt>

*Presence:* [0..1]

*Definition:* Specifies whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1976):

- *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 "RateName2" on page 1553 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1553
	RateName <RateNm>	[1..1]	Text		1553

#### 28.4.9.14 RepurchaseRate <RpRate>

*Presence:* [0..1]

*Definition:* Rate to be used to recalculate the repurchase amount.

*Impacted by:* C58 "SignRule"

**RepurchaseRate <RpRate>** contains the following elements (see "Rate2" on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

##### 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:* C58 "SignRule"

**StockLoanMargin <StockLnMrgn>** contains the following elements (see "Rate2" on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

##### 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:* C58 "SignRule"

**SecuritiesHaircut <SctiesHrcut>** contains the following elements (see "Rate2" on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

#### 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:* C58 "SignRule"

**ChargesRate <ChrgsRate>** contains the following elements (see "Rate2" on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

#### 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 "RateOrName2Choice" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C28	1448
Or}	RateName <RateNm>	[1..1]	±		1448

### 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:* C58 "SignRule"

**Spread <Sprd>** contains the following elements (see ["Rate2"](#) on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

#### 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 1978

#### 28.4.9.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

*Presence:* [0..1]

*Definition:* Total number of collateral instructions involved in the transaction.

*Datatype:* ["Exact3NumericText"](#) on page 1978

#### 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 ["AmountAndDirection59"](#) on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

#### 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 ["AmountAndDirection59"](#) on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

**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 "[AmountAndDirection59](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

**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 "[AmountAndDirection59](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

**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 "[AmountAndDirection59](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

**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 "AmountAndDirection59" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

#### 28.4.9.28 SecondLegNarrative <ScndLegNrrtv>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax140Text" on page 1983

### 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", C28 "FXStandingInstructionPresenceRule", C56 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following **SettlementDetails152** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>HoldIndicator</b> <HldInd>	[0..1]	Indicator		844
	<b>Priority</b> <Prty>	[0..1]	±		844
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		844
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		844
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		844
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		845
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		845
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		845
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		846
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		846
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		846
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		846
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		847
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		847
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		847
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		847
	<b>Tracking</b> <Trckg>	[0..1]	±		848
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		848
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		848
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		849

#### 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 1976):

- *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 "PriorityNumeric5Choice" on page 1400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1400
Or}	Proprietary <Prtry>	[1..1]	±		1400

**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 "SettlementTransactionCondition22Choice" on page 1823 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1823
Or}	Proprietary <Prtry>	[1..1]	±		1824

**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 "SettlingCapacity8Choice" on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1427

**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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 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 "SecuritiesRTGS5Choice" on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1399
Or}	Proprietary <Prtry>	[1..1]	±		1400

#### 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 "BeneficialOwnership5Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

#### 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 "CashSettlementSystem5Choice" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1281
Or}	Proprietary <Prtry>	[1..1]	±		1281

**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 "[TaxCapacityParty5Choice](#)" 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

**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 "[MarketClientSide7Choice](#)" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1339
Or}	Proprietary <Prtry>	[1..1]	±		1339

**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 "[FXStandingInstruction5Choice](#)" on page 1431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1432
Or}	Proprietary <Prtry>	[1..1]	±		1432

**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 "[BlockTrade5Choice](#)" 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

**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 "[Restriction6Choice](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

**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 "[SettlementSystemMethod5Choice](#)" on page 1425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1426

**28.4.10.15 NettingEligibility <NetgElgbty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgbty>** contains one of the following elements (see "[NettingEligibility5Choice](#)" on page 1431 for details)

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

**28.4.10.16 CCPEligibility <CCPElgbty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

**CCPEligibility <CCPElgbly>** contains one of the following elements (see "CentralCounterPartyEligibility5Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	Indicator <Ind>	[1..1]	Indicator		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

#### 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 "Tracking5Choice" on page 1424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	Indicator <Ind>	[1..1]	Indicator		1424
Or}	Proprietary <Prtry>	[1..1]	±		1424

#### 28.4.10.18 AutomaticBorrowing <AutomtcBrrwg>

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing8Choice" on page 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

#### 28.4.10.19 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 1956

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 1976):

- *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:* C61 "VendorPresenceRule"**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following elements (see "StandingSettlementInstruction17" on page 1596 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStglInstrDB>	[1..1]	±		1596
	Counterparty <CtrPty>	[1..1]	±		1596
	Vendor <Vndr>	[0..1]	±		1597
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	1597
	OtherReceivingSettlementParties <OthrRcvrgSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	1599

**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", C25 "DepositoryGuideline", C39 "Party2PresenceRule", C40 "Party3PresenceRule", C41 "Party4PresenceRule", C42 "Party5PresenceRule", C55 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties81" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 28.4.13 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C10 "BookTransferGuideline", C25 "DepositoryGuideline", C39 "Party2PresenceRule", C40 "Party3PresenceRule", C41 "Party4PresenceRule", C42 "Party5PresenceRule", C55 "SettlementChainGuideline"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties81" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```



Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 28.4.14 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following elements (see "[CashParties38](#)" on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1463
	DebtorAgent <DbtrAgt>	[0..1]	±		1463
	Creditor <Cdtr>	[0..1]	±		1464
	CreditorAgent <CdtrAgt>	[0..1]	±		1464
	Intermediary <Intrmy>	[0..1]	±		1465

## 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 "AmountAndDirection96" on page 1189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1189
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1189
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1189
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1190
	Amount <Amt>	[1..1]	Amount	C1, C10	1190
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1190
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1190
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1191
	ValueDate <ValDt>	[0..1]	±		1191

## 28.4.16 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts43" on page 1203 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1204
	ChargesFees <ChrgsFees>	[0..1]	±		1205
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1205
	TradeAmount <TradAmt>	[0..1]	±		1205
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1206
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1206
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1206
	LocalTax <LclTax>	[0..1]	±		1207
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1207
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1207
	Margin <Mrgn>	[0..1]	±		1208
	Other <Othr>	[0..1]	±		1208
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1208
	ShippingAmount <ShppgAmt>	[0..1]	±		1209
	SpecialConcession <SpclCncssn>	[0..1]	±		1209
	StampDuty <StrmpDty>	[0..1]	±		1209
	StockExchangeTax <StockXchgTax>	[0..1]	±		1210
	TransferTax <TrfTax>	[0..1]	±		1210
	TransactionTax <TxTax>	[0..1]	±		1210
	ValueAddedTax <ValAddedTax>	[0..1]	±		1211
	WithholdingTax <WhldgTax>	[0..1]	±		1211
	NetGainLoss <NetGnLoss>	[0..1]	±		1211
	ConsumptionTax <CsmptnTax>	[0..1]	±		1212
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1212
	ResearchFee <RsrchFee>	[0..1]	±		1212

## 28.4.17 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C32 "InvestorCountryCodeRule", C45 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following elements (see "OtherParties35" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C32	1457
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1458
	StockExchange <StockXchg>	[0..1]	±		1458
	TradeRegulator <TradRgltr>	[0..1]	±		1459
	TripartyAgent <TrptyAgt>	[0..1]	±		1459
	Broker <Brkr>	[0..1]	±		1460

#### 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:* C59 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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.034.002.08**

# **SecuritiesFinancingStatusAdvice002V08**

### 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 SecuritiesFinancingStatusAdvice002V08 MessageDefinition is composed of 8 MessageBuildingBlocks:

##### A. TransactionIdentification

Provides unambiguous transaction identification information.

##### B. ProcessingStatus

Processing status of the transaction.

##### C. MatchingStatus

Provides the matching status of the instruction.

##### D. InferredMatchingStatus

Provides the matching status of an instruction as per the account servicer based on an allegation. At this time no matching took place on the market (at the CSD/ICSD).

E. SettlementStatus

Provides the status of settlement of a transaction.

F. RepoCallRequestStatus

Provides the status of the repurchase agreement call request.

G. TransactionDetails

Identifies the details of the transaction.

H. SupplementaryData

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

## 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	864
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		865
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		865
	CommonIdentification <CmonId>	[0..1]	Text		865
	ProcessingStatus <PrcgSts>	[0..1]	±		865
	MatchingStatus <MtchgSts>	[0..1]	±		866
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		866
	SettlementStatus <SttlmSts>	[0..1]	±	C24	867
	RepoCallRequestStatus <RepoCallReqSts>	[0..1]	±		868
	TransactionDetails <TxDtls>	[0..1]		C3, C31	868
	SecuritiesFinancingTradeldentification <SctiesFincgTradId>	[0..1]	Text		871
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		871
	PoolIdentification <PoolId>	[0..1]	Text		872
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		872
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		872
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		872
	AccountOwner <AcctOwnr>	[0..1]	±		872
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		872
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C25	873
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		873
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C13, C14, C15, C16, C19	873
	SettlementQuantity <SttlmQty>	[1..1]	±		874
	OpeningSettlementAmount <OpngSttlmAmt>	[0..1]	±		875
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		875
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		875
	TerminationDate <TermntnDt>	[0..1]	±		876

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeDate</b> <TradDt>	[0..1]	±		876
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		876
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		876
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		877
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		877
	<b>SecuritiesFinancingTransactionType</b> <SctiesFincgTxTp>	[1..1]	CodeSet		877
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		878
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		878
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C8, C27	878
	<b>RateType</b> <RateTp>	[0..1]	±		879
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		880
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C29	880
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C29	880
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C29	881
	<b>PricingRate</b> <PrigRate>	[0..1]	±		881
	<b>Spread</b> <Sprd>	[0..1]	±	C29	881
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C7, C12, C20, C21, C22, C23, C26	882
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C7, C12, C20, C21, C22, C23, C26	883
	<b>Investor</b> <Invstr>	[0..1]	±		885
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		886
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C30	886

## 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](http://www.smpg.info).

**C8 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**C9 Country**

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

**C10 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C11 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C12 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C13 DescriptionPresenceRule**

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

**C14 DescriptionUsageRule**

Description must be used alone as the last resort.

**C15 ISINGuideline**

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

**C16 ISINPresenceRule**

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

**C17 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C18 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C19 OtherIdentificationPresenceRule**

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

**C20 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C21 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C22 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C23 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C24 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C25 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C26 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C27 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C28 SettlementStatusAndMatchedRule**

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

*This constraint is defined at the MessageDefinition level.*

**C29 SignRule**

When Sign is present, rate must not be zero.

**C30 SupplementaryDataRule**

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

**C31 TwoLegTransactionOpeningClosingRule**

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the following combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

## 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 **TransactionIdentifications35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		865
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		865
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		865

#### 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:* "RestrictedFINXMax16Text" on page 1983

#### 29.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 29.4.1.3 CommonIdentification <CmonId>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 29.4.2 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Processing status of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus57Choice" on page 1792 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1792
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1793
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1793
Or	Rejected <Rjctd>	[1..1]	±		1794
Or	Repair <Rpr>	[1..1]	±		1794
Or	Cancelled <Canc>	[1..1]	±		1795
Or	Proprietary <Prtry>	[1..1]	±		1795
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	1795
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	1796

### 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 "MatchingStatus29Choice" on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1797
Or	Unmatched <Umtchd>	[1..1]			1798
{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]	±		1801
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1801
Or}	Proprietary <Prtry>	[1..1]	±		1802

### 29.4.4 InferredMatchingStatus <IfrrdMtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of an instruction as per the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

**InferredMatchingStatus <IfrrdMtchgSts>** contains one of the following elements (see "MatchingStatus29Choice" on page 1797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1797
Or	Unmatched <Umtchd>	[1..1]			1798
{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]	±		1801
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1801
Or}	Proprietary <Prtry>	[1..1]	±		1802

## 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 "SettlementStatus21Choice" on page 1760 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1760
Or	Failing <Fng>	[1..1]			1760
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1761
Or}	Reason <Rsn>	[1..*]			1761
	Code <Cd>	[1..1]			1761
{Or	Code <Cd>	[1..1]	CodeSet		1762
Or}	Proprietary <Prtry>	[1..1]	±		1765
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1765
Or}	Proprietary <Prtry>	[1..1]	±		1765

**Constraints**

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

## 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 "RepoCallRequestStatus9Choice" on page 1748 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[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	Denied <Dnd>	[1..1]			1750
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1751
Or}	Reason <Rsn>	[1..*]			1751
	Code <Cd>	[1..1]			1751
{Or	Code <Cd>	[1..1]	CodeSet		1752
Or}	Proprietary <Prtry>	[1..1]	±		1752
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1752
Or}	Proprietary <Prtry>	[1..1]	±		1752

## 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 **SecuritiesFinancingTransactionDetails49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		871
	<b>ClosingLegIdentification</b> <ClsgLegId>	[0..1]	Text		871
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		872
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		872
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		872
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		872
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		872
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		872
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C25	873
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		873
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C13, C14, C15, C16, C19	873
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		874
	<b>OpeningSettlementAmount</b> <OpngSttlmAmt>	[0..1]	±		875
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		875
	<b>OpeningSettlementDate</b> <OpngSttlmDt>	[1..1]	±		875
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		876
	<b>TradeDate</b> <TradDt>	[0..1]	±		876
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		876
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		876
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		877
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		877
	<b>SecuritiesFinancingTransactionType</b> <SctiesFincgTxTp>	[1..1]	CodeSet		877
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		878
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		878
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C8, C27	878
	<b>RateType</b> <RateTp>	[0..1]	±		879

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		880
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C29	880
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C29	880
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C29	881
	<b>PricingRate</b> <PricgRate>	[0..1]	±		881
	<b>Spread</b> <Sprd>	[0..1]	±	C29	881
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C7, C12, C20, C21, C22, C23, C26	882
	<b>ReceivingSettlementParties</b> <RcvvgSttlmPties>	[0..1]	±	C7, C12, C20, C21, C22, C23, C26	883
	<b>Investor</b> <Invstr>	[0..1]	±		885
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		886

### 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:* "RestrictedFINXMax52Text" on page 1986

#### **29.4.7.2 ClosingLegIdentification <ClsgLegId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**29.4.7.3 PoolIdentification <PoolId>***Presence:* [0..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "RestrictedFINXMax16Text" on page 1983**29.4.7.4 CorporateActionEventIdentification <CorpActnEvtId>***Presence:* [0..1]*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.*Datatype:* "RestrictedFINXMax16Text" on page 1983**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:* "RestrictedFINXMax16Text" on page 1983**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:* "RestrictedFINXMax16Text" on page 1983**29.4.7.7 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification156" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

**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 "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

#### 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 "[SafeKeepingPlace4](#)" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### 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 "[PlaceOfTradeIdentification2](#)" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1340
	LEI <LEI>	[0..1]	IdentifierSet		1340

#### 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 "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

#### Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

#### 29.4.7.12 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "Quantity10Choice" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

#### 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 "AmountAndDirection67" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1224
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1225
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1225

#### 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 "AmountAndDirection59" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

#### 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 "SettlementDate32Choice" on page 1285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1285
Or}	DateCode <DtCd>	[1..1]	±		1285

**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 "[TerminationDate7Choice](#)" on page 1283 for details)

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

**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 "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

**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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

**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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 1931

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 1902

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 1849

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 "SettlementDetails173" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1585
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1585
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1586
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1586
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1586
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1587
	CashClearingSystem <CshClrSys>	[0..1]	±		1587
	TaxCapacity <TaxCpcty>	[0..1]	±		1587
	MarketClientSide <MktClntSd>	[0..1]	±		1587
	BlockTrade <BlckTrad>	[0..1]	±		1588
	LegalRestrictions <LglRstrctns>	[0..1]	±		1588
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1588
	NettingEligibility <NetgElgblty>	[0..1]	±		1588
	CCPEligibility <CCPElgblty>	[0..1]	±		1589
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1589
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1589

#### 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 "RateType67Choice" on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1404
Or}	Proprietary <Prtry>	[1..1]	±		1405

#### 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 "RateName2" on page 1553 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1553
	RateName <RateNm>	[1..1]	Text		1553

#### 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 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

##### 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 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

#### 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 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

#### 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 "RateOrName2Choice" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C28	1448
Or}	RateName <RateNm>	[1..1]	±		1448

### 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 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

#### 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 "SettlementParties83" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1485
	Party1 <Pty1>	[0..1]	±		1486
	Party2 <Pty2>	[0..1]	±		1486
	Party3 <Pty3>	[0..1]	±		1487
	Party4 <Pty4>	[0..1]	±		1487
	Party5 <Pty5>	[0..1]	±		1488

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### 29.4.7.34 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

**Definition:** Identifies the chain of receiving settlement parties.

**Impacted by:** C7 "BookTransferGuideline", C12 "DepositoryGuideline", C20 "Party2PresenceRule", C21 "Party3PresenceRule", C22 "Party4PresenceRule", C23 "Party5PresenceRule", C26 "SettlementChainGuideline"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties83" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1485
	Party1 <Pty1>	[0..1]	±		1486
	Party2 <Pty2>	[0..1]	±		1486
	Party3 <Pty3>	[0..1]	±		1487
	Party4 <Pty4>	[0..1]	±		1487
	Party5 <Pty5>	[0..1]	±		1488

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```



- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 29.4.7.35 Investor <Invstr>

*Presence:* [0..1]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "[PartyIdentification170](#)" on page 1502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1502
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1502
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1502
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1503
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1503
	LEI <LEI>	[0..1]	IdentifierSet		1503

**29.4.7.36 SettlementInstructionProcessingAdditionalDetails  
<SttlInstrPrcgAddtlDtls>***Presence:* [0..1]*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.*Datatype:* "RestrictedFINXMax350Text" on page 1985**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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

**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.035.002.10 SecuritiesFinancingConfirmation002V10

## 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 SecuritiesFinancingConfirmation002V10 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, C18, C39, C41, C42	
	TransactionIdentificationDetails <TxldDtls>	[1..1]		C48	899
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[1..1]	Text		901
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		901
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		901
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		901
	Payment <Pmt>	[1..1]	CodeSet		902
	CommonIdentification <CmonId>	[0..1]	Text		902
	PoolIdentification <PoolId>	[0..1]	Text		902
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		902
	AdditionalParameters <AddtlParams>	[0..1]		C31	902
	PreConfirmation <PreConf>	[0..1]	CodeSet		903
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		903
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		903
	TradeDetails <TradDtls>	[1..1]		C3, C17, C24, C37, C47	903
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		905
	PlaceOfClearing <PlcOfClr>	[0..1]	±		905
	TradeDate <TradDt>	[0..1]	±		906
	SettlementDate <SttlmDt>	[0..1]	±		906
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		906
	DealPrice <DealPric>	[0..1]	±		907
	Reporting <Rptg>	[0..*]	±		907
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C29	907
	TradeTransactionCondition <TradTxCond>	[0..*]	±		908
	InvestorCapacity <InvstrCpcty>	[0..1]	±		908
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		908

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		908
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		909
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C20, C21, C26, C27, C30	909
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C36	910
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]			912
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		913
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		913
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		913
	<b>PreviouslySettledAmount</b> <PrevsllySttldAmt>	[0..1]	±		914
	<b>RemainingToBeSettledAmount</b> <RmngToBeSttldAmt>	[0..1]	±		914
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		914
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		914
	<b>CashAccount</b> <CshAcct>	[0..1]	±		915
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C40	915
	<b>SecuritiesFinancingDetails</b> <SctiesFincgDtls>	[0..1]			915
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		917
	<b>ClosingLegIdentification</b> <ClsgLegId>	[0..1]	Text		917
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		917
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		917
	<b>EarliestCallBackDate</b> <EarlstCallBckDt>	[0..1]	±		917
	<b>CommissionCalculationDate</b> <ComssnClctnDt>	[0..1]	±		918
	<b>RateType</b> <RateTp>	[0..1]	±		918
	<b>Revaluation</b> <Rvaltn>	[0..1]	±		918
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		918
	<b>InterestComputationMethod</b> <IntrstCmptnMtd>	[0..1]	±		919
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		919
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		919
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		919
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C45	920

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C45	920
	<b>SecuritiesHaircut</b> <SciesHrcut>	[0..1]	±	C45	920
	<b>ChargesRate</b> <ChrgsRate>	[0..1]	±	C45	921
	<b>PricingRate</b> <PrigRate>	[0..1]	±		921
	<b>Spread</b> <Sprd>	[0..1]	±	C45	921
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		922
	<b>TotalNumberOfCollateralInstructions</b> <TtlNbOfCollInstrs>	[0..1]	Text		922
	<b>DealAmount</b> <DealAmt>	[0..1]	±		922
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		922
	<b>ForfeitAmount</b> <FrftAmt>	[0..1]	±		923
	<b>PremiumAmount</b> <PrmAmt>	[0..1]	±		923
	<b>TerminationAmountPerPieceOfCollateral</b> <TermntnAmtPerPcOfColl>	[0..1]	±		923
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		923
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		924
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C49	924
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C11, C44	925
	<b>Priority</b> <Prty>	[0..1]	±		926
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		926
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		926
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		926
	<b>SecuritiesRTGS</b> <SciesRTGS>	[0..1]	±		927
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		927
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		927
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		928
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		928
	<b>BlockTrade</b> <BlickTrad>	[0..1]	±		928
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		928
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		929
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		929
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		929
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		929

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		930
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		930
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	930
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C9, C19, C32, C33, C34, C35, C43	932
	<b>CashParties</b> <CshPties>	[0..1]	±		934
	<b>SettledAmount</b> <SttldAmt>	[0..1]	±		934
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		935
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C25, C38	936
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C46	937

## 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](http://www.smpg.info).

**C10 BuyerSSIRule**

If standing settlement instruction applies and the confirmation is on a delivery, then Buyer must be present.

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

And /StandingSettlementInstructionDetails is present

Following Must be True

/StandingSettlementInstructionDetails/Counterparty/Buyer Must be present

*This constraint is defined at the MessageDefinition level.*

**C11 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

**C12 Country**

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

**C13 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C14 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C15 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C16 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C17 CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.

- a bilateral agreement regarding the use of this field has been established.

#### **C18 DeliveringDepositoryAndParty1Rule**

If the confirmation is on a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

```
On Condition
  /TransactionIdentificationDetails/SecuritiesMovementType is equal to
  value 'Receive'
  And /StandingSettlementInstructionDetails is absent
Following Must be True
  /DeliveringSettlementParties/Depository Must be present
  And /DeliveringSettlementParties/Party1 Must be present
```

*This constraint is defined at the MessageDefinition level.*

#### **C19 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C20 DescriptionPresenceRule**

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

#### **C21 DescriptionUsageRule**

Description must be used alone as the last resort.

#### **C22 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

#### **C23 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

#### **C24 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

#### **C25 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C26 ISINGuideline**

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

**C27 ISINPresenceRule**

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

**C28 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C29 NumberRule**

If Number is negative, then Sign must be present.

**C30 OtherIdentificationPresenceRule**

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

**C31 PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.

- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C32 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C33 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C34 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C35 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C36 PlaceOfListingRule**

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

**C37 PlaceOfTradeRule**

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

**C38 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C39 ReceivingDepositoryAndParty1Rule**

If the confirmation is on a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

```
On Condition
    /TransactionIdentificationDetails/SecuritiesMovementType is equal to
    value 'Delivery'
    And    /StandingSettlementInstructionDetails is absent
Following Must be True
    /ReceivingSettlementParties/Depository Must be present
    And    /ReceivingSettlementParties/Party1 Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C40 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C41 SellerSSIRule**

If standing settlement instruction applies and the confirmation is on a receive, then Seller must be present.

```
On Condition
    /TransactionIdentificationDetails/SecuritiesMovementType is equal to
    value 'Receive'
    And    /StandingSettlementInstructionDetails is present
Following Must be True
    /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C42 SettledAmountRule**

If the instruction is against payment, then SettledAmount must be present.

```
On Condition
    /TransactionIdentificationDetails/Payment is equal to value
    'AgainstPaymentSettlement'
Following Must be True
    /SettledAmount Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C43 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C44 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C45 SignRule**

When Sign is present, rate must not be zero.

**C46 SupplementaryDataRule**

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

**C47 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C48 TwoLegTransactionOpeningClosingRule**

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the below combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

#### C49 VendorPresenceRule

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

## 30.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 30.4.1 TransactionIdentificationDetails <TxIdDtls>

*Presence:* [1..1]

*Definition:* Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

*Impacted by:* C48 "TwoLegTransactionOpeningClosingRule"

**TransactionIdentificationDetails <TxIdDtls>** contains the following  
**TransactionTypeAndAdditionalParameters**19 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		901
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		901
	<b>SecuritiesFinancingTransactionType</b> <SctiesFincgTxTp>	[1..1]	CodeSet		901
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		901
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		902
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		902
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		902
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		902

**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:* "RestrictedFINXMax16Text" on page 1983

#### 30.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction (unique per piece of collateral) as known by the account servicer.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 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 1931

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 1902

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 1849

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

**30.4.1.6 CommonIdentification <CmonId>***Presence:* [0..1]*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.*Datatype:* "RestrictedFINXMax16Text" on page 1983**30.4.1.7 PoolIdentification <PoolId>***Presence:* [0..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "RestrictedFINXMax16Text" on page 1983**30.4.1.8 CorporateActionEventIdentification <CorpActnEvtId>***Presence:* [0..1]*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.*Datatype:* "RestrictedFINXMax16Text" on page 1983**30.4.2 AdditionalParameters <AddtlParams>***Presence:* [0..1]*Definition:* Additional parameters for the transaction.*Impacted by:* C31 "PartialSettlementGuideline"**AdditionalParameters <AddtlParams>** contains the following **AdditionalParameters26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PreConfirmation</b> <PreConf>	[0..1]	CodeSet		903
	<b>PartialSettlement</b> <PrtlSttlm>	[0..1]	CodeSet		903
	<b>PreviousPartialConfirmationIdentification</b> <PrvsPrtlConfId>	[0..1]	Text		903

**Constraints**

- **PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.
- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**30.4.2.1 PreConfirmation <PreConf>**

*Presence:* [0..1]

*Definition:* Specifies whether there exists a pre-confirmation.

*Datatype:* "PreConfirmation1Code" on page 1899

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 1877

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 <PrvsPrtlConfld>**

*Presence:* [0..1]

*Definition:* Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**30.4.3 TradeDetails <TradDtls>**

*Presence:* [1..1]

*Definition:* Details of the securities financing deal.

*Impacted by:* C3 "AdditionalDetailsRule", C17 "CurrencyToBuyOrSellRule", C24 "InvestorCapacityRule", C37 "PlaceOfTradeRule", C47 "TradeDateTimeUTCRule"

**TradeDetails <TradDtls>** contains the following **SecuritiesTradeDetails124** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		905
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		905
	<b>TradeDate</b> <TradDt>	[0..1]	±		906
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		906
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		906
	<b>DealPrice</b> <DealPric>	[0..1]	±		907
	<b>Reporting</b> <Rptg>	[0..*]	±		907
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C29	907
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		908
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		908
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		908
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		908
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		909

### 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 "[PlaceOfTradeIdentification2](#)" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1340
	LEI <LEI>	[0..1]	IdentifierSet		1340

### 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 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282

### 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 "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

### 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 "[SettlementDate20Choice](#)" on page 1286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1286
Or}	DateCode <DtCd>	[1..1]	±		1287

### 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 "SettlementDate22Choice" on page 1285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1286
Or}	DateCode <DtCd>	[1..1]	±		1286

### 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 "Price11" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1528
{Or	Yielded <Yldd>	[1..1]	Indicator		1528
Or}	ValueType <ValTp>	[1..1]	CodeSet		1529
	Value <Val>	[1..1]	±		1529

### 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 "Reporting9Choice" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1409
Or}	Proprietary <Prtry>	[1..1]	±		1409

### 30.4.3.8 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* C29 "NumberRule"

*Datatype:* "Max3Number" on page 1977

**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 "TradeTransactionCondition6Choice" on page 1820 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1821
Or}	Proprietary <Prtry>	[1..1]	±		1822

**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 "InvestorCapacity5Choice" 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]	±		1402

**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 "TradeOriginator4Choice" on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1401
Or}	Proprietary <Prtry>	[1..1]	±		1402

**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:* "RestrictedFINXMax350Text" on page 1985



**30.4.3.13 FXAdditionalDetails <FxAddtlDtls>***Presence:* [0..1]*Definition:* Provides additional details pertaining to foreign exchange instructions.*Datatype:* "RestrictedFINXMax350Text" on page 1985**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:* C20 "DescriptionPresenceRule", C21 "DescriptionUsageRule", C26 "ISINGuideline", C27 "ISINPresenceRule", C30 "OtherIdentificationPresenceRule"**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

**Constraints**• **DescriptionPresenceRule**

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

```

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

```

• **DescriptionUsageRule**

Description must be used alone as the last resort.

• **ISINGuideline**

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

• **ISINPresenceRule**

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

```

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

```

- **OtherIdentificationPresenceRule**

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

On Condition

/OtherIdentification[\*] is absent

Following Must be True

/ISIN Must be present

Or /Description Must be present

## 30.4.5 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C36 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes97" on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1303
	DayCountBasis <DayCntBsis>	[0..1]	±		1303
	RegistrationForm <RegnForm>	[0..1]	±		1304
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1304
	PaymentStatus <PmtSts>	[0..1]	±		1304
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1304
	ClassificationType <ClssfctnTp>	[0..1]	±		1305
	OptionStyle <OptnStyle>	[0..1]	±		1305
	OptionType <OptnTp>	[0..1]	±		1305
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1305
	CouponDate <CpnDt>	[0..1]	Date		1306
	ExpiryDate <XpryDt>	[0..1]	Date		1306
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1306
	MaturityDate <MtrtyDt>	[0..1]	Date		1306
	IssueDate <IssDt>	[0..1]	Date		1306
	NextCallableDate <NxtClblDt>	[0..1]	Date		1306
	PutableDate <PutblDt>	[0..1]	Date		1307
	DatedDate <DtdDt>	[0..1]	Date		1307
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1307
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1307
	CurrentFactor <CurFctr>	[0..1]	Rate		1307
	NextFactor <NxtFctr>	[0..1]	Rate		1307
	InterestRate <IntrstRate>	[0..1]	Rate		1307
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1307
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1308
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1308
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1308
	PoolNumber <PoolNb>	[0..1]	±		1308
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1308
	CallableIndicator <ClblInd>	[0..1]	Indicator		1309

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1309
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1309
	ExercisePrice <ExrcPric>	[0..1]	±		1309
	SubscriptionPrice <SbcptPric>	[0..1]	±		1310
	ConversionPrice <ConvsPric>	[0..1]	±		1310
	StrikePrice <StrkPric>	[0..1]	±		1310
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1310
	ContractSize <CtrctSz>	[0..1]	±		1311
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C3, C4, C5, C6, C8	1311
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1312

**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 **QuantityAndAccount85** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		913
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		913
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		913
	<b>PreviouslySettledAmount</b> <PrevsllySttldAmt>	[0..1]	±		914
	<b>RemainingToBeSettledAmount</b> <RmngToBeSttldAmt>	[0..1]	±		914
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		914
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		914
	<b>CashAccount</b> <CshAcct>	[0..1]	±		915
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C40	915

#### 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 "[Quantity10Choice](#)" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

#### 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 "[FinancialInstrumentQuantity15Choice](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtdsdVal>	[1..1]	Amount		1319

#### 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 "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtdsdVal>	[1..1]	Amount		1319

#### 30.4.6.4 PreviouslySettledAmount <PrevsllySttldAmt>

*Presence:* [0..1]

*Definition:* Amount of money previously settled.

**PreviouslySettledAmount <PrevsllySttldAmt>** contains the following elements (see "AmountAndDirection19" on page 1233 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1233
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1234

#### 30.4.6.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>

*Presence:* [0..1]

*Definition:* Amount of money remaining to be settled.

**RemainingToBeSettledAmount <RmngToBeSttldAmt>** contains the following elements (see "AmountAndDirection19" on page 1233 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1233
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1234

#### 30.4.6.6 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification156" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

#### 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 "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

### 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 "[CashAccountIdentification6Choice](#)" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1181
Or}	Proprietary <Prtry>	[1..1]	Text		1181

### 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:* [C40 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace4](#)" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### 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  
**SecuritiesFinancingTransactionDetails46** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		917
	<b>ClosingLegIdentification</b> <ClsgLegId>	[0..1]	Text		917
	<b>TerminationDate</b> <TermtnDt>	[0..1]	±		917
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		917
	<b>EarliestCallBackDate</b> <EarlstCallBckDt>	[0..1]	±		917
	<b>CommissionCalculationDate</b> <ComssnClctnDt>	[0..1]	±		918
	<b>RateType</b> <RateTp>	[0..1]	±		918
	<b>Revaluation</b> <Rvaltn>	[0..1]	±		918
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		918
	<b>InterestComputationMethod</b> <IntrstCmptnMtd>	[0..1]	±		919
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		919
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		919
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		919
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C45	920
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C45	920
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C45	920
	<b>ChargesRate</b> <ChrgsRate>	[0..1]	±	C45	921
	<b>PricingRate</b> <PricgRate>	[0..1]	±		921
	<b>Spread</b> <Sprd>	[0..1]	±	C45	921
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		922
	<b>TotalNumberOfCollateralInstructions</b> <TtlNbOfCollInstrs>	[0..1]	Text		922
	<b>DealAmount</b> <DealAmt>	[0..1]	±		922
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		922
	<b>ForfeitAmount</b> <FrftAmt>	[0..1]	±		923
	<b>PremiumAmount</b> <PrmAmt>	[0..1]	±		923
	<b>TerminationAmountPerPieceOfCollateral</b> <TermtnAmtPerPcOfColl>	[0..1]	±		923
	<b>TerminationTransactionAmount</b> <TermtnTxAmt>	[0..1]	±		923
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		924



**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:* "RestrictedFINXMax52Text" on page 1986**30.4.7.2 ClosingLegIdentification <ClsgLegId>***Presence:* [0..1]*Definition:* Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).*Datatype:* "RestrictedFINXMax16Text" on page 1983**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 "TerminationDate7Choice" on page 1283 for details)

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

**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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

**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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 "RateType67Choice" on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1404
Or}	Proprietary <Prtry>	[1..1]	±		1405

#### 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 "RevaluationIndicator4Choice" on page 1412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1413
Or}	Proprietary <Prtry>	[1..1]	±		1413

#### 30.4.7.9 LegalFramework <LglFrmwk>

*Presence:* [0..1]

*Definition:* Legal framework of the transaction.

**LegalFramework <LglFrmwk>** contains one of the following elements (see "[LegalFramework4Choice](#)" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1404
Or}	Proprietary <Prtry>	[1..1]	±		1404

#### 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 "[InterestComputationMethodFormat5Choice](#)" 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]	±		1445

#### 30.4.7.11 MaturityDateModification <MtrtyDtMod>

*Presence:* [0..1]

*Definition:* Specifies whether the maturity date of the securities financing transaction may be modified.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1976):

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

#### 30.4.7.12 InterestPayment <IntrstPmt>

*Presence:* [0..1]

*Definition:* Specifies whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1976):

- *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 "[RateName2](#)" on page 1553 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1553
	RateName <RateNm>	[1..1]	Text		1553

#### 30.4.7.14 RepurchaseRate <RpRate>

*Presence:* [0..1]

*Definition:* Rate to be used to recalculate the repurchase amount.

*Impacted by:* [C45 "SignRule"](#)

**RepurchaseRate <RpRate>** contains the following elements (see "[Rate2](#)" on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

##### 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:* [C45 "SignRule"](#)

**StockLoanMargin <StockLnMrgn>** contains the following elements (see "[Rate2](#)" on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

##### 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:* [C45 "SignRule"](#)

**SecuritiesHaircut <SctiesHrcut>** contains the following elements (see "Rate2" on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

#### 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:* C45 "SignRule"

**ChargesRate <ChrgsRate>** contains the following elements (see "Rate2" on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

#### 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 "RateOrName2Choice" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C28	1448
Or}	RateName <RateNm>	[1..1]	±		1448

### 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:* C45 "SignRule"

**Spread <Sprd>** contains the following elements (see ["Rate2"](#) on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

#### 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 1978

#### 30.4.7.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

*Presence:* [0..1]

*Definition:* Total number of collateral instructions involved in the transaction.

*Datatype:* ["Exact3NumericText"](#) on page 1978

#### 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 ["AmountAndDirection59"](#) on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

#### 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 ["AmountAndDirection59"](#) on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

**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 "[AmountAndDirection59](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

**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 "[AmountAndDirection59](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

**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 "[AmountAndDirection59](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

**30.4.7.27 TerminationTransactionAmount <TermntnTxAmt>***Presence:* [0..1]*Definition:* Total amount of money to be settled to terminate the transaction.

**TerminationTransactionAmount <TermntnTxAmt>** contains the following elements (see "AmountAndDirection59" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

### 30.4.7.28 SecondLegNarrative <ScndLegNrrtv>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax140Text" on page 1983

## 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:* C49 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following elements (see "StandingSettlementInstruction17" on page 1596 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1596
	Counterparty <CtrPty>	[1..1]	±		1596
	Vendor <Vndr>	[0..1]	±		1597
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	1597
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	1599

### 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", C44 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following **SettlementDetails151** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Priority</b> <Prty>	[0..1]	±		926
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		926
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		926
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		926
	<b>SecuritiesRTGS</b> <ScitiesRTGS>	[0..1]	±		927
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		927
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		927
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		928
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		928
	<b>BlockTrade</b> <BlickTrad>	[0..1]	±		928
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		928
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		929
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		929
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		929
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		929
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		930
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		930

**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 "[PriorityNumeric5Choice](#)" on page 1400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1400
Or}	Proprietary <Prtry>	[1..1]	±		1400

**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 "[SettlementTransactionCondition22Choice](#)" on page 1823 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1823
Or}	Proprietary <Prtry>	[1..1]	±		1824

**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 "[SettlingCapacity8Choice](#)" on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1427

**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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 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 "SecuritiesRTGS5Choice" on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1399
Or}	Proprietary <Prtry>	[1..1]	±		1400

### 30.4.9.6 BeneficialOwnership <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there was change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "BeneficialOwnership5Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

### 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 "CashSettlementSystem5Choice" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1281
Or}	Proprietary <Prtry>	[1..1]	±		1281

**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 "[TaxCapacityParty5Choice](#)" 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

**30.4.9.9 MarketClientSide <MktClntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction was for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide7Choice](#)" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1339
Or}	Proprietary <Prtry>	[1..1]	±		1339

**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 "[BlockTrade5Choice](#)" 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

**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 "[Restriction6Choice](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

**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 "[SettlementSystemMethod5Choice](#)" on page 1425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1426

**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 "[NettingEligibility5Choice](#)" on page 1431 for details)

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

**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 "[CentralCounterPartyEligibility5Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

**30.4.9.15 AutomaticBorrowing <AutomtcBrrwg>***Presence:* [0..1]*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing8Choice" on page 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

### 30.4.9.16 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement was allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 1956

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 1976):

- *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", C19 "DepositoryGuideline", C32 "Party2PresenceRule", C33 "Party3PresenceRule", C34 "Party4PresenceRule", C35 "Party5PresenceRule", C43 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties81" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 30.4.11 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* [C9 "BookTransferGuideline"](#), [C19 "DepositoryGuideline"](#), [C32 "Party2PresenceRule"](#), [C33 "Party3PresenceRule"](#), [C34 "Party4PresenceRule"](#), [C35 "Party5PresenceRule"](#), [C43 "SettlementChainGuideline"](#)

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see ["SettlementParties81"](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492



**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 30.4.12 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following elements (see "[CashParties38](#)" on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1463
	DebtorAgent <DbtrAgt>	[0..1]	±		1463
	Creditor <Cdtr>	[0..1]	±		1464
	CreditorAgent <CdtrAgt>	[0..1]	±		1464
	Intermediary <Intrmy>	[0..1]	±		1465

### 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 "AmountAndDirection96" on page 1189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1189
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1189
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1189
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1190
	Amount <Amt>	[1..1]	Amount	C1, C10	1190
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1190
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1190
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1191
	ValueDate <ValDt>	[0..1]	±		1191

### 30.4.14 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts42" on page 1213 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1214
	ChargesFees <ChrgsFees>	[0..1]	±		1215
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1215
	TradeAmount <TradAmt>	[0..1]	±		1215
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1216
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1216
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1216
	LocalTax <LclTax>	[0..1]	±		1217
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1217
	Margin <Mrgn>	[0..1]	±		1217
	Other <Othr>	[0..1]	±		1218
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1218
	ShippingAmount <ShppgAmt>	[0..1]	±		1218
	SpecialConcession <SpclCncssn>	[0..1]	±		1219
	StampDuty <StmpDty>	[0..1]	±		1219
	StockExchangeTax <StockXchgTax>	[0..1]	±		1219
	TransferTax <TrfTax>	[0..1]	±		1220
	TransactionTax <TxTax>	[0..1]	±		1220
	ValueAddedTax <ValAddedTax>	[0..1]	±		1220
	WithholdingTax <WhldgTax>	[0..1]	±		1221
	NetGainLoss <NetGnLoss>	[0..1]	±		1221
	ConsumptionTax <CsmptnTax>	[0..1]	±		1221
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1222
	BookValue <BookVal>	[0..1]	±		1222
	ResearchFee <RsrchFee>	[0..1]	±		1222

### 30.4.15 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C25 "InvestorCountryCodeRule", C38 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following elements (see "[OtherParties35](#)" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C32	1457
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1458
	StockExchange <StockXchg>	[0..1]	±		1458
	TradeRegulator <TradRgltr>	[0..1]	±		1459
	TripartyAgent <TrptyAgt>	[0..1]	±		1459
	Broker <Brkr>	[0..1]	±		1460

#### 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:* [C46 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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.036.002.07**

## **SecuritiesFinancingModificationInstruction002V07**

### 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 SecuritiesFinancingModificationInstruction002V07 MessageDefinition is composed of 10 MessageBuildingBlocks:

A. TransactionTypeAndModificationAdditionalParameters

Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing), modification information and other parameters.

B. TradeDetails

Details of the securities financing deal.

C. FinancialInstrumentIdentification

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

D. QuantityAndAccountDetails

Details related to the account and quantity involved in the transaction.

E. SecuritiesFinancingAdditionalDetails

Details of the closing of the securities financing transaction.

F. SettlementParameters

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

G. DeliveringSettlementParties

Identifies the chain of delivering settlement parties.

H. ReceivingSettlementParties

Identifies the chain of receiving settlement parties.

I. OpeningSettlementAmount

Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

J. SupplementaryData

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

## 31.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgModInstr>	[1..1]		C25	
	<b>TransactionTypeAndModificationAdditionalParameters</b> <TxTpAndModAddtlParams>	[1..1]			945
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		945
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		945
	<b>SecuritiesFinancingTransactionType</b> <SctiesFincgTxTp>	[1..1]	CodeSet		946
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		946
	<b>ModificationType</b> <ModTp>	[0..1]	±		946
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		946
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		947
	<b>TradeDetails</b> <TradDtls>	[1..1]		C3, C30	947
	<b>TradeDate</b> <TradDt>	[0..1]	±		947
	<b>OpeningSettlementDate</b> <OpngSttlmDt>	[1..1]	±		948
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C18	948
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrccgAddtlDtls>	[0..1]	Text		948
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C12, C13, C16, C17, C19	948
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]			949
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		950
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		950
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		950
	<b>CashAccount</b> <CshAcct>	[0..1]	±		951
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	951
	<b>SecuritiesFinancingAdditionalDetails</b> <SctiesFincgAddtlDtls>	[1..1]			951
	<b>SecuritiesFinancingTradeldentification</b> <SctiesFincgTradId>	[0..1]	Text		954
	<b>ClosingLegIdentification</b> <ClsGLegId>	[0..1]	Text		954
	<b>TerminationDate</b> <TermtnDt>	[0..1]	±		954
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		954
	<b>EarliestCallBackDate</b> <EarlstCallBckDt>	[0..1]	±		954



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CommissionCalculationDate</b> <ComssnClctnDt>	[0..1]	±		955
	<b>RateType</b> <RateTp>	[0..1]	±		955
	<b>Revaluation</b> <Rvaltn>	[0..1]	±		955
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		955
	<b>InterestComputationMethod</b> <IntrstCmptnMtd>	[0..1]	±		956
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		956
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		956
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		956
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C28	957
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C28	957
	<b>SecuritiesHaircut</b> <SciesHrcut>	[0..1]	±	C28	957
	<b>ChargesRate</b> <ChrgsRate>	[0..1]	±	C28	958
	<b>PricingRate</b> <PricgRate>	[0..1]	±		958
	<b>Spread</b> <Sprd>	[0..1]	±	C28	958
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		959
	<b>TotalNumberOfCollateralInstructions</b> <TtlNbOfCollInstrs>	[0..1]	Text		959
	<b>LocalBrokerCommission</b> <LclBrkrComssn>	[0..1]	±		959
	<b>DealAmount</b> <DealAmt>	[0..1]	±		959
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		960
	<b>ForfeitAmount</b> <FrftAmt>	[0..1]	±		960
	<b>PremiumAmount</b> <PrmAmt>	[0..1]	±		960
	<b>TerminationAmountPerPieceOfCollateral</b> <TermntnAmtPerPcOfColl>	[0..1]	±		960
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		961
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		961
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C7, C14, C27	961
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C6, C11, C20, C21, C22, C23, C26	963
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C6, C11, C20, C21, C22,	964

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C23, C26	
	<b>OpeningSettlementAmount</b> <OpngSttlmAmt>	[0..1]	±		966
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C29	966

## 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 AdditionalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### C5 AnyBIC

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

### C6 BookTransferGuideline

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### C7 CashClearingSystemRule

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

### C8 Country

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

**C9 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C10 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C11 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C12 DescriptionPresenceRule**

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

**C13 DescriptionUsageRule**

Description must be used alone as the last resort.

**C14 FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent.

**C15 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

**C16 ISINGuideline**

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

**C17 ISINPresenceRule**

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

**C18 NumberRule**

If Number is negative, then Sign must be present.

**C19 OtherIdentificationPresenceRule**

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

**C20 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C21 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C22 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C23 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C24 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C25 SettlementAmountRule**

If the Transaction is against payment, then OpeningSettlementAmount must be present.

On Condition

/TransactionTypeAndModificationAdditionalParameters/Payment is equal to  
value 'AgainstPaymentSettlement'

Following Must be True

/OpeningSettlementAmount Must be present

*This constraint is defined at the MessageDefinition level.*

**C26 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C27 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C28 SignRule**

When Sign is present, rate must not be zero.

**C29 SupplementaryDataRule**

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

**C30 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

## 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 **TransactionTypeAndAdditionalParameters20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		945
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		945
	<b>SecuritiesFinancingTransactionType</b> <SctiesFincgTxTp>	[1..1]	CodeSet		946
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		946
	<b>ModificationType</b> <ModTp>	[0..1]	±		946
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		946
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		947

#### 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:* "RestrictedFINXMax16Text" on page 1983

#### 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:* "RestrictedFINXMax16Text" on page 1983

**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 1931

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 1849

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 "RepurchaseType31Choice" 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]	±		1428

**31.4.1.6 CommonIdentification <CmonId>***Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 31.4.1.7 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

## 31.4.2 TradeDetails <TradDtIs>

*Presence:* [1..1]

*Definition:* Details of the securities financing deal.

*Impacted by:* C3 "AdditionalDetailsRule", C30 "TradeDateTimeUTCRule"

**TradeDetails <TradDtIs>** contains the following **SecuritiesTradeDetails103** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeDate</b> <TradDt>	[0..1]	±		947
	<b>OpeningSettlementDate</b> <OpngSttlmDt>	[1..1]	±		948
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C18	948
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrcgAddtlDtIs>	[0..1]	Text		948

#### 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.

### 31.4.2.1 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

**31.4.2.2 OpeningSettlementDate <OpngSttlmDt>***Presence:* [1..1]*Definition:* Date and time at which the securities are to be delivered or received.**OpeningSettlementDate <OpngSttlmDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

**31.4.2.3 NumberOfDaysAccrued <NbOfDaysAcrd>***Presence:* [0..1]*Definition:* Number of days on which the interest rate accrues (daily accrual note).*Impacted by:* [C18 "NumberRule"](#)*Datatype:* ["Max3Number"](#) on page 1977**Constraints**

- NumberRule**

If Number is negative, then Sign must be present.

**31.4.2.4 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>***Presence:* [0..1]*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.*Datatype:* ["RestrictedFINXMax350Text"](#) on page 1985**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 "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrlId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

### Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

## 31.4.4 QuantityAndAccountDetails <QtyAndAcctDtls>

*Presence:* [1..1]

*Definition:* Details related to the account and quantity involved in the transaction.

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following **QuantityAndAccount87** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		950
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		950
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		950
	<b>CashAccount</b> <CshAcct>	[0..1]	±		951
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	951

#### 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 "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

#### 31.4.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification156" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

#### 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 "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

#### 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 "[CashAccountIdentification6Choice](#)" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1181
Or}	Proprietary <Prtry>	[1..1]	Text		1181

#### 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 "[SafeKeepingPlace4](#)" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### 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** 48 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		954
	<b>ClosingLegIdentification</b> <ClsLegId>	[0..1]	Text		954
	<b>TerminationDate</b> <TermtnDt>	[0..1]	±		954
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		954
	<b>EarliestCallBackDate</b> <EarlstCallBckDt>	[0..1]	±		954
	<b>CommissionCalculationDate</b> <ComssnClctnDt>	[0..1]	±		955
	<b>RateType</b> <RateTp>	[0..1]	±		955
	<b>Revaluation</b> <Rvaltn>	[0..1]	±		955
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		955
	<b>InterestComputationMethod</b> <IntrstCmptnMtd>	[0..1]	±		956
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		956
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		956
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		956
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C28	957
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C28	957
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C28	957
	<b>ChargesRate</b> <ChrgsRate>	[0..1]	±	C28	958
	<b>PricingRate</b> <PricgRate>	[0..1]	±		958
	<b>Spread</b> <Sprd>	[0..1]	±	C28	958
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		959
	<b>TotalNumberOfCollateralInstructions</b> <TtlNbOfCollInstrs>	[0..1]	Text		959
	<b>LocalBrokerCommission</b> <LclBrkrComssn>	[0..1]	±		959
	<b>DealAmount</b> <DealAmt>	[0..1]	±		959
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		960
	<b>ForfeitAmount</b> <FrftAmt>	[0..1]	±		960
	<b>PremiumAmount</b> <PrmAmt>	[0..1]	±		960
	<b>TerminationAmountPerPieceOfCollateral</b> <TermtnAmtPerPcOfColl>	[0..1]	±		960
	<b>TerminationTransactionAmount</b> <TermtnTxAmt>	[0..1]	±		961
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		961

**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:* "RestrictedFINXMax52Text" on page 1986**31.4.5.2 ClosingLegIdentification <ClsgLegId>***Presence:* [0..1]*Definition:* Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).*Datatype:* "RestrictedFINXMax16Text" on page 1983**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 "TerminationDate7Choice" on page 1283 for details)

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

**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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

**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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 "RateType67Choice" on page 1404 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1404
Or}	Proprietary <Prtry>	[1..1]	±		1405

#### 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 "RevaluationIndicator4Choice" on page 1412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1413
Or}	Proprietary <Prtry>	[1..1]	±		1413

#### 31.4.5.9 LegalFramework <LglFrmwk>

*Presence:* [0..1]

*Definition:* Legal framework of the transaction.

**LegalFramework <LglFrmwk>** contains one of the following elements (see "[LegalFramework4Choice](#)" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1404
Or}	Proprietary <Prtry>	[1..1]	±		1404

#### 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 "[InterestComputationMethodFormat5Choice](#)" 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]	±		1445

#### 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 1976):

- *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 1976):

- *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 "RateName2" on page 1553 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1553
	RateName <RateNm>	[1..1]	Text		1553

#### 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 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

##### 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 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

##### 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 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

#### 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 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

#### 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 "RateOrName2Choice" on page 1448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C28	1448
Or}	RateName <RateNm>	[1..1]	±		1448

### 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 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

#### 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 1978

#### 31.4.5.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

*Presence:* [0..1]

*Definition:* Total number of collateral instructions involved in the transaction.

*Datatype:* ["Exact3NumericText"](#) on page 1978

#### 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 ["AmountAndDirection59"](#) on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

#### 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 ["AmountAndDirection59"](#) on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

**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 "[AmountAndDirection59](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

**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 "[AmountAndDirection59](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

**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 "[AmountAndDirection59](#)" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

**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 ["AmountAndDirection59"](#) on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

### 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 ["AmountAndDirection59"](#) on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

### 31.4.5.29 SecondLegNarrative <ScndLegNrrtv>

*Presence:* [0..1]

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

*Datatype:* ["RestrictedFINXMax140Text"](#) on page 1983

## 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 elements (see "SettlementDetails172" on page 1589 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1591
	Priority <Prty>	[0..1]	±		1591
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1591
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1591
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1591
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1592
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1592
	CashClearingSystem <CshClrSys>	[0..1]	±		1592
	TaxCapacity <TaxCpcty>	[0..1]	±		1593
	MarketClientSide <MktClntSd>	[0..1]	±		1593
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1593
	BlockTrade <BlckTrad>	[0..1]	±		1593
	LegalRestrictions <LglRstrctns>	[0..1]	±		1594
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1594
	NettingEligibility <NetgElgblty>	[0..1]	±		1594
	CCPEligibility <CCPElgblty>	[0..1]	±		1594
	Tracking <Trckg>	[0..1]	±		1595
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1595
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1595
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1595

### 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.

## 31.4.7 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C6 "BookTransferGuideline", C11 "DepositoryGuideline", C20 "Party2PresenceRule", C21 "Party3PresenceRule", C22 "Party4PresenceRule", C23 "Party5PresenceRule", C26 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties83" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1485
	Party1 <Pty1>	[0..1]	±		1486
	Party2 <Pty2>	[0..1]	±		1486
	Party3 <Pty3>	[0..1]	±		1487
	Party4 <Pty4>	[0..1]	±		1487
	Party5 <Pty5>	[0..1]	±		1488

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 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 "SettlementParties83" on page 1484 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1485
	Party1 <Pty1>	[0..1]	±		1486
	Party2 <Pty2>	[0..1]	±		1486
	Party3 <Pty3>	[0..1]	±		1487
	Party4 <Pty4>	[0..1]	±		1487
	Party5 <Pty5>	[0..1]	±		1488

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 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 "[AmountAndDirection66](#)" on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1225
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1226
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1226
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1226

## 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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.037.002.06** **PortfolioTransferNotification002V06**

### 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 PortfolioTransferNotification002V06 MessageDefinition is composed of 5 MessageBuildingBlocks:

##### A. Pagination

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

##### B. StatementGeneralDetails

Provides general information on the notification.

##### C. AccountOwner

Party that legally owns the account.

##### D. SafekeepingAccount

Account to or from which a securities entry is made.

##### E. TransferNotificationDetails

Details of the transfer.

## 32.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <PrtlTrfNtfctn>	[1..1]		C27	
	<b>Pagination</b> <Pgntn>	[1..1]	±		975
	<b>StatementGeneralDetails</b> <StmntGnlDtls>	[1..1]			976
	<b>CounterpartyPortfolioTransferNotificationReference</b> <CtrPtyPrtlTrfNtfctnRef>	[0..1]	Text		976
	<b>ReportNumber</b> <RptNb>	[0..1]	±		976
	<b>StatementIdentification</b> <StmntId>	[0..1]	Text		976
	<b>StatementDateTime</b> <StmntDtTm>	[1..1]	±		977
	<b>UpdateType</b> <UpdTp>	[0..1]	±		977
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		977
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		977
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		978
	<b>TransferNotificationDetails</b> <TrfNtfctnDtls>	[0..*]		C11, C26, C28, C32	978
	<b>NotificationSenderTransactionIdentification</b> <NtfctnSndrTxId>	[0..1]	Text		981
	<b>NotificationReceiverTransactionIdentification</b> <NtfctnRcvrTxId>	[0..1]	Text		981
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		982
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		982
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		982
	<b>Status</b> <Sts>	[0..1]			982
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		983
Or	<b>PendingProcessing</b> <PdgPrg>	[1..1]	±		983
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		983
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		984
	<b>TradeDate</b> <TradDt>	[0..1]	±		984
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		984
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C19	985
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C13, C14, C16,	985

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C17, C20	
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C3, C25	986
	<b>Reporting</b> <Rptg>	[0..*]	±		988
	<b>QuantityDetails</b> <QtyDtls>	[1..1]			988
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		989
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		989
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C18	989
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		990
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C30	990
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]		C7, C12, C21, C22, C23, C24, C29	991
	<b>Depository</b> <Dpstry>	[0..1]	±		992
	<b>Party1</b> <Pty1>	[0..1]	±		993
	<b>Party2</b> <Pty2>	[0..1]	±		993
	<b>Party3</b> <Pty3>	[0..1]	±		994
	<b>Party4</b> <Pty4>	[0..1]	±		994
	<b>Party5</b> <Pty5>	[0..1]	±		995
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]		C7, C12, C21, C22, C23, C24, C29	995
	<b>Depository</b> <Dpstry>	[0..1]	±		997
	<b>Party1</b> <Pty1>	[0..1]	±		998
	<b>Party2</b> <Pty2>	[0..1]	±		998
	<b>Party3</b> <Pty3>	[0..1]	±		998
	<b>Party4</b> <Pty4>	[0..1]	±		999
	<b>Party5</b> <Pty5>	[0..1]	±		999
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1000
	<b>OtherAmounts</b> <OthrAmts>	[0..1]			1000
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		1001

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ChargesFees</b> <ChrgsFees>	[0..1]	±		1001
	<b>CountryNationalFederalTax</b> <CtryNtlFdrlTax>	[0..1]	±		1002
	<b>PaymentLevyTax</b> <PmtLevyTax>	[0..1]	±		1002
	<b>LocalTax</b> <LclTax>	[0..1]	±		1002
	<b>Other</b> <Othr>	[0..1]	±		1003
	<b>RegulatoryAmount</b> <RgltryAmt>	[0..1]	±		1003
	<b>ShippingAmount</b> <ShppgAmt>	[0..1]	±		1003
	<b>StampDuty</b> <StmpDty>	[0..1]	±		1004
	<b>StockExchangeTax</b> <StockXchgTax>	[0..1]	±		1004
	<b>TransferTax</b> <TrfTax>	[0..1]	±		1004
	<b>TransactionTax</b> <TxTax>	[0..1]	±		1005
	<b>ValueAddedTax</b> <ValAddedTax>	[0..1]	±		1005
	<b>WithholdingTax</b> <WhldgTax>	[0..1]	±		1005
	<b>ConsumptionTax</b> <CsmptnTax>	[0..1]	±		1006
	<b>AccruedCapitalisationAmount</b> <AcrdCptlStnAmt>	[0..1]	±		1006
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C15	1006
	<b>Investor</b> <Invstr>	[0..1]	±		1007
	<b>StockExchange</b> <StockXchg>	[0..1]	±		1007
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		1007
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C31	1008

## 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](http://www.smpg.info).

**C8 Country**

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

**C9 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C10 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C11 DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

**C12 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C13 DescriptionPresenceRule**

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

**C14 DescriptionUsageRule**

Description must be used alone as the last resort.

**C15 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.

**C16 ISINGuideline**

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

**C17 ISINPresenceRule**

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

**C18 ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**C19 NumberRule**

If Number is negative, then Sign must be present.

**C20 OtherIdentificationPresenceRule**

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

**C21 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C22 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C23 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C24 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C25 PlaceOfListingRule**

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

**C26 ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

**C27 SecuritiesMarketPracticeGroupGuideline**

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

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

*This constraint is defined at the MessageDefinition level.*

**C28 SettlementAmountRule**

If the instruction is against payment, then SettlementAmount must be present.

**C29 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C30 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C31 SupplementaryDataRule**

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

**C32 TradeDateRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

## 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 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1399
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1399

## 32.4.2 StatementGeneralDetails <StmtGnIDtls>

*Presence:* [1..1]

*Definition:* Provides general information on the notification.

**StatementGeneralDetails <StmtGnIDtls>** contains the following **Statement68** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CounterpartyPortfolioTransferNotificationReference</b> <CtrPtyPrftlTrfNtfctnRef>	[0..1]	Text		976
	<b>ReportNumber</b> <RptNb>	[0..1]	±		976
	<b>StatementIdentification</b> <StmtId>	[0..1]	Text		976
	<b>StatementDateTime</b> <StmtDtTm>	[1..1]	±		977
	<b>UpdateType</b> <UpdTp>	[0..1]	±		977
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		977

### 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:* "RestrictedFINXMax16Text" on page 1983

### 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 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1450
Or}	Long <Lng>	[1..1]	Text		1450

### 32.4.2.3 StatementIdentification <StmtId>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 32.4.2.4 StatementDateTime <StmtDtTm>

*Presence:* [1..1]

*Definition:* Date and time of the statement.

**StatementDateTime <StmtDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 "UpdateType16Choice" 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]	±		1405

#### 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 1976):

- *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 "PartyIdentification156" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

## 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 "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

## 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 **SecuritiesTradeDetails114** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NotificationSenderTransactionIdentification</b> <NtfctnSndrTxId>	[0..1]	Text		981
	<b>NotificationReceiverTransactionIdentification</b> <NtfctnRcvrTxId>	[0..1]	Text		981
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		982
	<b>SecuritiesMovementType</b> <ScitiesMvmntTp>	[1..1]	CodeSet		982
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		982
	<b>Status</b> <Sts>	[0..1]			982
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		983
Or	<b>PendingProcessing</b> <PdgPrg>	[1..1]	±		983
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		983
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		984
	<b>TradeDate</b> <TradDt>	[0..1]	±		984
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		984
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C19	985
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C13, C14, C16, C17, C20	985
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C3, C25	986
	<b>Reporting</b> <Rptg>	[0..*]	±		988
	<b>QuantityDetails</b> <QtyDtls>	[1..1]			988
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		989
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		989
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C18	989
	<b>QuantityBreakdown</b> <QtyBrkdw>	[0..*]	±		990
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C30	990
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]		C7, C12, C21, C22, C23, C24, C29	991
	<b>Depository</b> <Dpstry>	[0..1]	±		992
	<b>Party1</b> <Pty1>	[0..1]	±		993

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Party2</b> <Pty2>	[0..1]	±		993
	<b>Party3</b> <Pty3>	[0..1]	±		994
	<b>Party4</b> <Pty4>	[0..1]	±		994
	<b>Party5</b> <Pty5>	[0..1]	±		995
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]		C7, C12, C21, C22, C23, C24, C29	995
	<b>Depository</b> <Dpstry>	[0..1]	±		997
	<b>Party1</b> <Pty1>	[0..1]	±		998
	<b>Party2</b> <Pty2>	[0..1]	±		998
	<b>Party3</b> <Pty3>	[0..1]	±		998
	<b>Party4</b> <Pty4>	[0..1]	±		999
	<b>Party5</b> <Pty5>	[0..1]	±		999
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1000
	<b>OtherAmounts</b> <OthrAmts>	[0..1]			1000
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		1001
	<b>ChargesFees</b> <ChrgsFees>	[0..1]	±		1001
	<b>CountryNationalFederalTax</b> <CtryNtlFdrlTax>	[0..1]	±		1002
	<b>PaymentLevyTax</b> <PmtLevyTax>	[0..1]	±		1002
	<b>LocalTax</b> <LclTax>	[0..1]	±		1002
	<b>Other</b> <Othr>	[0..1]	±		1003
	<b>RegulatoryAmount</b> <RgltryAmt>	[0..1]	±		1003
	<b>ShippingAmount</b> <ShppgAmt>	[0..1]	±		1003
	<b>StampDuty</b> <StmpDty>	[0..1]	±		1004
	<b>StockExchangeTax</b> <StockXchgTax>	[0..1]	±		1004
	<b>TransferTax</b> <TrfTax>	[0..1]	±		1004
	<b>TransactionTax</b> <TxTax>	[0..1]	±		1005
	<b>ValueAddedTax</b> <ValAddedTax>	[0..1]	±		1005
	<b>WithholdingTax</b> <WhldgTax>	[0..1]	±		1005
	<b>ConsumptionTax</b> <CsmptnTax>	[0..1]	±		1006
	<b>AccruedCapitalisationAmount</b> <AcrdCptlStnAmt>	[0..1]	±		1006



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C15	1006
	<b>Investor</b> <Invstr>	[0..1]	±		1007
	<b>StockExchange</b> <StockXchg>	[0..1]	±		1007
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		1007
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C31	1008

**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:* "RestrictedFINXMax16Text" on page 1983

### 32.4.5.2 NotificationReceiverTransactionIdentification <NtfctnRcvrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the notification receiver.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**32.4.5.3 CommonIdentification <CmonId>***Presence:* [0..1]*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.*Datatype:* "RestrictedFINXMax16Text" on page 1983**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 1902

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 1849

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	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		983
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		983
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		983
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		984

**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 1625 for details)

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

**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 1623 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1623
Or}	Reason <Rsn>	[1..*]			1624
	Code <Cd>	[1..1]			1624
{Or	Code <Cd>	[1..1]	CodeSet		1624
Or}	Proprietary <Prtry>	[1..1]	±		1624
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1625

**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 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1621
Or}	Reason <Rsn>	[1..*]			1622
	Code <Cd>	[1..1]			1622
{Or	Code <Cd>	[1..1]	CodeSet		1622
Or}	Proprietary <Prtry>	[1..1]	±		1623
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1623

#### 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 1812 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1812
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1812

#### 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 "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

#### 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 "SettlementDate20Choice" on page 1286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1286
Or}	DateCode <DtCd>	[1..1]	±		1287

### 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 1977

#### 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 "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

#### Constraints

- **DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present  
Or /OtherIdentification[\*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

### 32.4.5.11 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C3 "AdditionalDetailsRule", C25 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes97" on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1303
	DayCountBasis <DayCntBsis>	[0..1]	±		1303
	RegistrationForm <RegnForm>	[0..1]	±		1304
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1304
	PaymentStatus <PmtSts>	[0..1]	±		1304
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1304
	ClassificationType <ClssfctnTp>	[0..1]	±		1305
	OptionStyle <OptnStyle>	[0..1]	±		1305
	OptionType <OptnTp>	[0..1]	±		1305
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1305
	CouponDate <CpnDt>	[0..1]	Date		1306
	ExpiryDate <XpryDt>	[0..1]	Date		1306
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1306
	MaturityDate <MtrtyDt>	[0..1]	Date		1306
	IssueDate <IssDt>	[0..1]	Date		1306
	NextCallableDate <NxtClblDt>	[0..1]	Date		1306
	PutableDate <PutblDt>	[0..1]	Date		1307
	DatedDate <DtdDt>	[0..1]	Date		1307
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1307
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1307
	CurrentFactor <CurFctr>	[0..1]	Rate		1307
	NextFactor <NxtFctr>	[0..1]	Rate		1307
	InterestRate <IntrstRate>	[0..1]	Rate		1307
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1307
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1308
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1308
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1308
	PoolNumber <PoolNb>	[0..1]	±		1308
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1308
	CallableIndicator <ClblInd>	[0..1]	Indicator		1309

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1309
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1309
	ExercisePrice <ExrcPric>	[0..1]	±		1309
	SubscriptionPrice <SbcptPric>	[0..1]	±		1310
	ConversionPrice <ConvsPric>	[0..1]	±		1310
	StrikePrice <StrkPric>	[0..1]	±		1310
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1310
	ContractSize <CtrctSz>	[0..1]	±		1311
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C3, C4, C5, C6, C8	1311
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1312

**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 "[Reporting8Choice](#)" on page 1409 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1409
Or}	Proprietary <Prtry>	[1..1]	±		1410

**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 **Quantity15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		989
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		989
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C18	989
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		990

#### 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 "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsVal>	[1..1]	Amount		1319

#### 32.4.5.13.2 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "RestrictedFINXMax210Text" on page 1984

#### 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 "SecuritiesCertificate5" on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1421
	Issuer <Issr>	[0..1]	Text		1421
	SchemeName <SchmeNm>	[0..1]	Text		1421

**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 "[QuantityBreakdown48](#)" on page 1544 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1545
	LotQuantity <LotQty>	[0..1]	±		1545
	LotDateTime <LotDtTm>	[0..1]	±		1545
	LotPrice <LotPric>	[0..1]	±		1546
	TypeOfPrice <TpOfPric>	[0..1]	±		1546

**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 "[SettlementDetails103](#)" on page 1560 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1560
	Registration <Regn>	[0..1]	±		1561
	LegalRestrictions <LglRstrctns>	[0..1]	±		1561
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1561
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1562
	TaxCapacity <TaxCpcty>	[0..1]	±		1562
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1562

**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 **SettlementParties96** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Depository</b> <Dpstry>	[0..1]	±		992
	<b>Party1</b> <Pty1>	[0..1]	±		993
	<b>Party2</b> <Pty2>	[0..1]	±		993
	<b>Party3</b> <Pty3>	[0..1]	±		994
	<b>Party4</b> <Pty4>	[0..1]	±		994
	<b>Party5</b> <Pty5>	[0..1]	±		995

**Constraints**

- **BookTransferGuideline**

In the case of an own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 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 "PartyIdentification162" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1504
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1504
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1504
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1505
	LEI <LEI>	[0..1]	IdentifierSet		1505
	AlternateIdentification <AltrnId>	[0..1]	±		1505
	ProcessingDate <PrcgDt>	[0..1]	±		1505
	ProcessingIdentification <PrcgId>	[0..1]	Text		1506
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1506

### 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 "PartyIdentificationAndAccount176" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrnId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

### 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 "[PartyIdentificationAndAccount176](#)" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrnId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

#### 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 "[PartyIdentificationAndAccount176](#)" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrnId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

#### 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 "[PartyIdentificationAndAccount176](#)" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrnId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

#### 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 "[PartyIdentificationAndAccount176](#)" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrnId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

#### 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 **SettlementParties96** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Depository</b> <Dpstry>	[0..1]	±		997
	<b>Party1</b> <Pty1>	[0..1]	±		998
	<b>Party2</b> <Pty2>	[0..1]	±		998
	<b>Party3</b> <Pty3>	[0..1]	±		998
	<b>Party4</b> <Pty4>	[0..1]	±		999
	<b>Party5</b> <Pty5>	[0..1]	±		999

### Constraints

- **BookTransferGuideline**

In the case of an own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```



Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 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 "[PartyIdentification162](#)" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1504
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1504
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1504
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1505
	LEI <LEI>	[0..1]	IdentifierSet		1505
	AlternateIdentification <AltrId>	[0..1]	±		1505
	ProcessingDate <PrcgDt>	[0..1]	±		1505
	ProcessingIdentification <PrcgId>	[0..1]	Text		1506
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1506

**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 "[PartyIdentificationAndAccount176](#)" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrnId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

**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 "[PartyIdentificationAndAccount176](#)" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrnId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

**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 "[PartyIdentificationAndAccount176](#)" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrnId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

### 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 "[PartyIdentificationAndAccount176](#)" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrnId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

### 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 "[PartyIdentificationAndAccount176](#)" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrnId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

### 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 "[AmountAndDirection57](#)" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1229
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1230

### 32.4.5.18 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following **OtherAmounts33** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		1001
	<b>ChargesFees</b> <ChrgsFees>	[0..1]	±		1001
	<b>CountryNationalFederalTax</b> <CtryNtlFdrlTax>	[0..1]	±		1002
	<b>PaymentLevyTax</b> <PmtLevyTax>	[0..1]	±		1002
	<b>LocalTax</b> <LclTax>	[0..1]	±		1002
	<b>Other</b> <Othr>	[0..1]	±		1003
	<b>RegulatoryAmount</b> <RgltryAmt>	[0..1]	±		1003
	<b>ShippingAmount</b> <ShppgAmt>	[0..1]	±		1003
	<b>StampDuty</b> <StmpDty>	[0..1]	±		1004
	<b>StockExchangeTax</b> <StockXchgTax>	[0..1]	±		1004
	<b>TransferTax</b> <TrfTax>	[0..1]	±		1004
	<b>TransactionTax</b> <TxTax>	[0..1]	±		1005
	<b>ValueAddedTax</b> <ValAddedTax>	[0..1]	±		1005
	<b>WithholdingTax</b> <WhldgTax>	[0..1]	±		1005
	<b>ConsumptionTax</b> <CsmptnTax>	[0..1]	±		1006
	<b>AccruedCapitalisationAmount</b> <AcrdCptlstnAmt>	[0..1]	±		1006

#### 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 "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

#### 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 "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 32.4.5.18.3 CountryNationalFederalTax <CtryNtlFdrTax>

*Presence:* [0..1]

*Definition:* Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

**CountryNationalFederalTax <CtryNtlFdrTax>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 32.4.5.18.4 PaymentLevyTax <PmtLevyTax>

*Presence:* [0..1]

*Definition:* Amount of payment levy tax.

**PaymentLevyTax <PmtLevyTax>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 32.4.5.18.9 StampDuty <StmpDty>

*Presence:* [0..1]

*Definition:* Amount of stamp duty.

**StampDuty <StmpDty>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 32.4.5.18.10 StockExchangeTax <StockXchgTax>

*Presence:* [0..1]

*Definition:* Amount of stock exchange tax.

**StockExchangeTax <StockXchgTax>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

#### 32.4.5.18.12 TransactionTax <TxTax>

*Presence:* [0..1]

*Definition:* Amount of transaction tax.

**TransactionTax <TxTax>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

#### 32.4.5.18.13 ValueAddedTax <ValAddedTax>

*Presence:* [0..1]

*Definition:* Amount of value-added tax.

**ValueAddedTax <ValAddedTax>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

#### 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 "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 32.4.5.18.15 ConsumptionTax <CsmptnTax>

*Presence:* [0..1]

*Definition:* Amount of consumption tax.

**ConsumptionTax <CsmptnTax>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 **OtherParties42** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Investor</b> <Invstr>	[0..1]	±		1007
	<b>StockExchange</b> <StockXchg>	[0..1]	±		1007
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		1007

#### 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 "PartyIdentification170" on page 1502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1502
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1502
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1502
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1503
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1503
	LEI <LEI>	[0..1]	IdentifierSet		1503

#### 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 "PartyIdentification157" on page 1520 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520

#### 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 "PartyIdentification157" on page 1520 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520

### 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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.038.002.08**

## **SecuritiesSettlementTransactionModification**

### **Request002V08**

#### 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 SecuritiesSettlementTransactionModificationRequest002V08 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]		C35, C53, C62	
	<b>ModifiedTransactionDetails</b> <ModfdTxDtls>	[1..1]		C38, C71	1028
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	±		1030
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		1030
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		1030
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		1030
	<b>OtherTransactionIdentification</b> <OthrTxId>	[0..1]	Text		1030
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		1030
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		1031
	<b>TransactionDetails</b> <TxDtls>	[0..1]			1031
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C23, C24, C30, C31, C41	1032
	<b>TradeDate</b> <TradDt>	[0..1]	±		1033
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		1033
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		1033
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1033
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C42, C44, C47, C50	1034
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C42, C44, C47, C50	1035
	<b>Investor</b> <Invstr>	[0..1]	±		1036
	<b>UpdateType</b> <UpdTp>	[1..3]			1036
{Or	<b>Addition</b> <Addtn>	[1..1]			1043
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		1046
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C36	1046
	<b>TradeDetails</b> <TradDtls>	[0..1]		C3, C18, C27,	1046

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C33, C55, C67, C69	
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1049
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1049
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1049
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1049
	<b>TradeDate</b> <TradDt>	[0..1]	±		1049
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1050
	<b>DealPrice</b> <DealPric>	[0..1]	±		1050
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C39	1050
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1051
	<b>Reporting</b> <Rptg>	[0..*]	±		1051
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1051
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1051
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1052
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1052
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1052
	<b>MatchingStatus</b> <MtgSts>	[0..1]	±		1052
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1053
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1053
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1053
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C54	1053
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C20, C59	1055
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C12, C40, C64	1056
	<b>SecuritiesTransactionType</b> <SciesTxTp>	[0..1]	±		1060
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		1060
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		1060
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		1060
	<b>DeliveryReturnReason</b> <DlvryRtrRsn>	[0..1]	±		1061
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		1061

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		1061
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		1061
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		1062
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		1062
	<b>Registration</b> <Regn>	[0..1]	±		1062
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		1062
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		1063
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		1063
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		1063
	<b>Tracking</b> <Trckg>	[0..1]	±		1063
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		1064
	<b>ReturnLeg</b> <RtrLeg>	[0..1]	Indicator		1064
	<b>ModificationCancellationAllowed</b> <ModCxlAllwd>	[0..1]	±		1064
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		1064
	<b>SecuritiesSubBalanceType</b> <SctiesSubBalTp>	[0..1]	±		1065
	<b>CashSubBalanceType</b> <CshSubBalTp>	[0..1]	±		1065
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C72	1065
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C11, C46, C49, C52	1066
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C11, C46, C49, C52	1067
	<b>CashParties</b> <CshPties>	[0..1]	±		1068
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1068
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1069
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C29, C57	1070
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]	±		1071
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C66	1071
Or	<b>Deletion</b> <Deltn>	[1..1]			1072
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		1075



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Linkages</b> <Lnkgs>	[0..*]	±		1075
	<b>TradeDetails</b> <TradDtls>	[0..1]		C3, C18, C27, C33, C55, C67, C69	1075
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1078
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1078
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1078
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1078
	<b>TradeDate</b> <TradDt>	[0..1]	±		1078
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1079
	<b>DealPrice</b> <DealPric>	[0..1]	±		1079
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C39	1079
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1080
	<b>Reporting</b> <Rptg>	[0..*]	±		1080
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1080
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1080
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1081
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1081
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1081
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1081
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1082
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1082
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1082
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C54	1082
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C20, C59	1084
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C12, C40, C64	1085
	<b>SecuritiesTransactionType</b> <SctiesTxTp>	[0..1]	±		1089
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		1089
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		1089

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		1089
	<b>DeliveryReturnReason</b> <DlvryRtrRsn>	[0..1]	±		1090
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		1090
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		1090
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		1090
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		1091
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		1091
	<b>Registration</b> <Regn>	[0..1]	±		1091
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		1091
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		1092
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		1092
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		1092
	<b>Tracking</b> <Trckg>	[0..1]	±		1092
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		1093
	<b>ReturnLeg</b> <RtrLeg>	[0..1]	Indicator		1093
	<b>ModificationCancellationAllowed</b> <ModCxlAllwd>	[0..1]	±		1093
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		1093
	<b>SecuritiesSubBalanceType</b> <SctiesSubBalTp>	[0..1]	±		1094
	<b>CashSubBalanceType</b> <CshSubBalTp>	[0..1]	±		1094
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C72	1094
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C11, C46, C49, C52	1095
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C11, C46, C49, C52	1096
	<b>CashParties</b> <CshPties>	[0..1]	±		1097
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1097
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1098
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C29, C57	1099
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]	±		1100
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C66	1100

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>Modification</b> <Mod>	[1..1]			1101
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		1104
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C36	1104
	<b>TradeDetails</b> <TradDtls>	[0..1]		C6, C19, C28, C34, C56, C68, C70	1105
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1108
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1108
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1108
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1108
	<b>TradeDate</b> <TradDt>	[0..1]	±		1108
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		1109
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1109
	<b>DealPrice</b> <DealPric>	[0..1]	±		1109
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C39	1110
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1110
	<b>Reporting</b> <Rptg>	[0..*]	±		1110
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1110
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1111
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1111
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1111
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1111
	<b>MatchingStatus</b> <MtgSts>	[0..1]	±		1112
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1112
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1112
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1112
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C23, C24, C30, C31, C41	1112
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C54	1114

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C21, C60, C61	1116
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C12, C40, C64	1118
	<b>SecuritiesTransactionType</b> <SciesTxTp>	[0..1]	±		1121
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		1121
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		1121
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		1122
	<b>DeliveryReturnReason</b> <DlvryRtrRsn>	[0..1]	±		1122
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		1122
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		1122
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		1123
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		1123
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		1123
	<b>Registration</b> <Regn>	[0..1]	±		1123
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		1124
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		1124
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		1124
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		1124
	<b>Tracking</b> <Trckg>	[0..1]	±		1125
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		1125
	<b>ReturnLeg</b> <RtrLeg>	[0..1]	Indicator		1125
	<b>ModificationCancellationAllowed</b> <ModCxlAllwd>	[0..1]	±		1125
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		1126
	<b>SecuritiesSubBalanceType</b> <SciesSubBalTp>	[0..1]	±		1126
	<b>CashSubBalanceType</b> <CshSubBalTp>	[0..1]	±		1126
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C72	1126
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C10, C22, C43, C45, C48, C51, C63	1127
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C10, C22,	1129

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C43, C45, C48, C51, C63	
	<b>CashParties</b> <CshPties>	[0..1]	±		1131
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1131
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1132
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C29, C57	1133
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]	±		1134
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C66	1134

### 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 AdditionalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**C8 AnyBIC**

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

**C9 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C10 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C11 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C12 CashSettlementSystemUsageRule**

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**C13 Country**

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

**C14 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C15 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C16 CurrencyAmount**

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

Note: The decimal separator is a dot.

---

**C17 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C18 CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

**C19 CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

#### **C20 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

#### **C21 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

#### **C22 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.



Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C23 DescriptionPresenceRule**

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

**C24 DescriptionUsageRule**

Description must be used alone as the last resort.

**C25 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

**C26 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C27 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

**C28 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

**C29 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C30 ISINGuideline**

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

**C31 ISINPresenceRule**

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

**C32 ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**C33 LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**C34 LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**C35 LinkagesUsageRule**

The linkages can only be used when modifying the Paired or Turned Quantity. For the changes of linking and unlinking messages this must be done with the SecuritiesSettlementConditionsModificationRequest.

*This constraint is defined at the MessageDefinition level.*

**C36 LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

**C37 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C38 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

**C39 NumberRule**

If Number is negative, then Sign must be present.

**C40 OpeningClosingUsageRule**

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

---

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

---

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

#### **C41 OtherIdentificationPresenceRule**

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

#### **C42 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

#### **C43 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C44 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C45 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C46 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C47 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C48 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C49 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C50 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C51 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C52 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C53 PhysicalInstructionDetailsUsageRule**

AdditionalPhysicalOrRegistrationDetails can only be used with free of payment instructions.

*This constraint is defined at the MessageDefinition level.*

**C54 PlaceOfListingRule**

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

**C55 PlaceOfTradeRule**

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

**C56 PlaceOfTradeRule**

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

**C57 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C58 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C59 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C60 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C61 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

**C62 SecuritiesFinancingSettlementUsageRule**

In the framework of Securities Financing (repo, reverse repo, securities lending, securities borrowing), the SettlementInstruction can only be used for the plain vanilla settlement of the opening leg and closing leg.

*This constraint is defined at the MessageDefinition level.*

**C63 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C64 SettlementDetailsElementsUsageRule**

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

**C65 ShortLongNumberRule**

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

**C66 SupplementaryDataRule**

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

**C67 TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C68 TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C69 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C70 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C71 TransactionIdentificationPresenceRule**

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

**C72 VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

**C73 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## 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:* C38 "NoAccountOwnerTransactionIdentificationRule", C71 "TransactionIdentificationPresenceRule"



**ModifiedTransactionDetails <ModfdTxDtIs>** contains the following **TransactionDetails119** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	±		1030
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		1030
	<b>MarketInfrastructureTransactionIdentification</b> <MktlnfrstrctrTxId>	[0..1]	Text		1030
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		1030
	<b>OtherTransactionIdentification</b> <OthrTxId>	[0..1]	Text		1030
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		1030
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		1031
	<b>TransactionDetails</b> <TxDtIs>	[0..1]			1031
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C23, C24, C30, C31, C41	1032
	<b>TradeDate</b> <TradDt>	[0..1]	±		1033
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		1033
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		1033
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1033
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C42, C44, C47, C50	1034
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C42, C44, C47, C50	1035
	<b>Investor</b> <Invstr>	[0..1]	±		1036

**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 elements (see "SettlementTypeAndIdentification22" on page 1323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1324
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		1324
	Payment <Pmt>	[1..1]	CodeSet		1324

### 33.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 33.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 33.4.1.4 ProcessorTransactionIdentification <PcrTxld>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 33.4.1.5 OtherTransactionIdentification <OthrTxld>

*Presence:* [0..1]

*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 33.4.1.6 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification156](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

### 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 "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

### 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 **TransactionDetails120** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C23, C24, C30, C31, C41	1032
	<b>TradeDate</b> <TradDt>	[0..1]	±		1033
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		1033
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		1033
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1033
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C42, C44, C47, C50	1034
	<b>ReceivingSettlementParties</b> <RcvSttlmPties>	[0..1]	±	C42, C44, C47, C50	1035
	<b>Investor</b> <Invstr>	[0..1]	±		1036

**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:* C23 "DescriptionPresenceRule", C24 "DescriptionUsageRule", C30 "ISINGuideline", C31 "ISINPresenceRule", C41 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

**Constraints**

- DescriptionPresenceRule**

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

```

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

```

- DescriptionUsageRule**

Description must be used alone as the last resort.

- ISINGuideline**

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

- ISINPresenceRule**

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

```

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

```

- OtherIdentificationPresenceRule**

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

```

On Condition
  /OtherIdentification[*] is absent
Following Must be True

```

/ISIN Must be present  
Or /Description Must be present

**33.4.1.8.2 TradeDate <TradDt>***Presence:* [0..1]*Definition:* Specifies the date/time on which the trade was executed.**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

**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 "[SettlementDate20Choice](#)" on page 1286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1286
Or}	DateCode <DtCd>	[1..1]	±		1287

**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 "[Quantity10Choice](#)" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

**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 "AmountAndDirection67" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1224
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1225
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1225

### 33.4.1.8.6 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C42 "Party2PresenceRule", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrctlId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

#### 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:* C42 "Party2PresenceRule", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrcgId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

**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 "[PartyIdentification170](#)" on page 1502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1502
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1502
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1502
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1503
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1503
	LEI <LEI>	[0..1]	IdentifierSet		1503

**33.4.2 UpdateType <UpdTp>**

*Presence:* [1..3]

*Definition:* Specifies the type of update requested.



UpdateType &lt;UpdTp&gt; contains one of the following UpdateType34Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Addition</b> <Addtn>	[1..1]			1043
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		1046
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C36	1046
	<b>TradeDetails</b> <TradDtls>	[0..1]		C3, C18, C27, C33, C55, C67, C69	1046
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1049
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1049
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1049
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1049
	<b>TradeDate</b> <TradDt>	[0..1]	±		1049
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1050
	<b>DealPrice</b> <DealPric>	[0..1]	±		1050
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C39	1050
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1051
	<b>Reporting</b> <Rptg>	[0..*]	±		1051
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1051
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1051
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1052
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1052
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1052
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1052
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1053
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1053
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1053
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C54	1053
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C20, C59	1055
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C12, C40, C64	1056

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesTransactionType</b> <SciesTxTp>	[0..1]	±		1060
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		1060
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		1060
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		1060
	<b>DeliveryReturnReason</b> <DlvryRtrRsn>	[0..1]	±		1061
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		1061
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		1061
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		1061
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		1062
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		1062
	<b>Registration</b> <Regn>	[0..1]	±		1062
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		1062
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		1063
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		1063
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		1063
	<b>Tracking</b> <Trckg>	[0..1]	±		1063
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		1064
	<b>ReturnLeg</b> <RtrLeg>	[0..1]	Indicator		1064
	<b>ModificationCancellationAllowed</b> <ModCxlAllwd>	[0..1]	±		1064
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		1064
	<b>SecuritiesSubBalanceType</b> <SciesSubBalTp>	[0..1]	±		1065
	<b>CashSubBalanceType</b> <CshSubBalTp>	[0..1]	±		1065
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C72	1065
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C11, C46, C49, C52	1066
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C11, C46, C49, C52	1067
	<b>CashParties</b> <CshPties>	[0..1]	±		1068
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1068
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1069

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C29, C57	1070
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]	±		1071
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C66	1071
Or	<b>Deletion</b> <Deltn>	[1..1]			1072
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		1075
	<b>Linkages</b> <Lnkgs>	[0..*]	±		1075
	<b>TradeDetails</b> <TradDtls>	[0..1]		C3, C18, C27, C33, C55, C67, C69	1075
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1078
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1078
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1078
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1078
	<b>TradeDate</b> <TradDt>	[0..1]	±		1078
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1079
	<b>DealPrice</b> <DealPric>	[0..1]	±		1079
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C39	1079
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1080
	<b>Reporting</b> <Rptg>	[0..*]	±		1080
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1080
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1080
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1081
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1081
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1081
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1081
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1082
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1082
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1082
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C54	1082

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C20, C59	1084
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C12, C40, C64	1085
	<b>SecuritiesTransactionType</b> <SctiesTxTp>	[0..1]	±		1089
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		1089
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		1089
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		1089
	<b>DeliveryReturnReason</b> <DlvryRtrRsn>	[0..1]	±		1090
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		1090
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		1090
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		1090
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		1091
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		1091
	<b>Registration</b> <Regn>	[0..1]	±		1091
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		1091
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		1092
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		1092
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		1092
	<b>Tracking</b> <Trckg>	[0..1]	±		1092
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		1093
	<b>ReturnLeg</b> <RtrLeg>	[0..1]	Indicator		1093
	<b>ModificationCancellationAllowed</b> <ModCxlAllwd>	[0..1]	±		1093
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		1093
	<b>SecuritiesSubBalanceType</b> <SctiesSubBalTp>	[0..1]	±		1094
	<b>CashSubBalanceType</b> <CshSubBalTp>	[0..1]	±		1094
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C72	1094
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C11, C46, C49, C52	1095
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C11, C46, C49, C52	1096

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CashParties</b> <CshPties>	[0..1]	±		1097
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1097
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1098
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C29, C57	1099
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]	±		1100
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C66	1100
Or}	<b>Modification</b> <Mod>	[1..1]			1101
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		1104
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C36	1104
	<b>TradeDetails</b> <TradDtls>	[0..1]		C6, C19, C28, C34, C56, C68, C70	1105
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1108
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1108
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1108
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1108
	<b>TradeDate</b> <TradDt>	[0..1]	±		1108
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		1109
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1109
	<b>DealPrice</b> <DealPric>	[0..1]	±		1109
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C39	1110
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1110
	<b>Reporting</b> <Rptg>	[0..*]	±		1110
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1110
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1111
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1111
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1111
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1111
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1112
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1112

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1112
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1112
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C23, C24, C30, C31, C41	1112
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C54	1114
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C21, C60, C61	1116
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C12, C40, C64	1118
	<b>SecuritiesTransactionType</b> <SctiesTxTp>	[0..1]	±		1121
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		1121
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		1121
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		1122
	<b>DeliveryReturnReason</b> <DlvryRtrRsn>	[0..1]	±		1122
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		1122
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		1122
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		1123
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		1123
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		1123
	<b>Registration</b> <Regn>	[0..1]	±		1123
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		1124
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		1124
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		1124
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		1124
	<b>Tracking</b> <Trckg>	[0..1]	±		1125
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		1125
	<b>ReturnLeg</b> <RtrLeg>	[0..1]	Indicator		1125
	<b>ModificationCancellationAllowed</b> <ModCxlAllwd>	[0..1]	±		1125
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		1126
	<b>SecuritiesSubBalanceType</b> <SctiesSubBalTp>	[0..1]	±		1126

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CashSubBalanceType</b> <CshSubBalTp>	[0..1]	±		1126
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C72	1126
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C10, C22, C43, C45, C48, C51, C63	1127
	<b>ReceivingSettlementParties</b> <RcvrgSttlmPties>	[0..1]	±	C10, C22, C43, C45, C48, C51, C63	1129
	<b>CashParties</b> <CshPties>	[0..1]	±		1131
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1131
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1132
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C29, C57	1133
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]	±		1134
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C66	1134

### 33.4.2.1 Addition <Addtn>

*Presence:* [1..1]

*Definition:* Addition of information to the securities transaction.

**Addition <Addtn>** contains the following **SecuritiesSettlementTransactionDetails47** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		1046
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C36	1046
	<b>TradeDetails</b> <TradDtls>	[0..1]		C3, C18, C27, C33, C55, C67, C69	1046
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1049
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1049
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1049
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1049
	<b>TradeDate</b> <TradDt>	[0..1]	±		1049
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1050
	<b>DealPrice</b> <DealPric>	[0..1]	±		1050
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C39	1050
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1051
	<b>Reporting</b> <Rptg>	[0..*]	±		1051
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1051
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1051
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1052
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1052
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1052
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1052
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1053
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1053
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		1053
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C54	1053
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C20, C59	1055
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C12, C40, C64	1056
	<b>SecuritiesTransactionType</b> <ScetiesTxTp>	[0..1]	±		1060



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		1060
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		1060
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		1060
	<b>DeliveryReturnReason</b> <DlvryRtrRsn>	[0..1]	±		1061
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		1061
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		1061
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		1061
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		1062
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		1062
	<b>Registration</b> <Regn>	[0..1]	±		1062
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		1062
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		1063
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		1063
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		1063
	<b>Tracking</b> <Trckg>	[0..1]	±		1063
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		1064
	<b>ReturnLeg</b> <RtrLeg>	[0..1]	Indicator		1064
	<b>ModificationCancellationAllowed</b> <ModCxlAllwd>	[0..1]	±		1064
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		1064
	<b>SecuritiesSubBalanceType</b> <SciesSubBalTp>	[0..1]	±		1065
	<b>CashSubBalanceType</b> <CshSubBalTp>	[0..1]	±		1065
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C72	1065
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C11, C46, C49, C52	1066
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C11, C46, C49, C52	1067
	<b>CashParties</b> <CshPties>	[0..1]	±		1068
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1068
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1069
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C29, C57	1070

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]	±		1071
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C66	1071

### 33.4.2.1.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

*Presence:* [0..1]

*Definition:* Provides settlement type and identification information.

**SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>** contains the following elements (see ["SettlementTypeAndAdditionalParameters17"](#) on page 1397 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1397
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1397
	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:* C36 "LinkedQuantityRule"

**Linkages <Lnkgs>** contains the following elements (see ["Linkages48"](#) on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C71	1437
	MessageNumber <MsgNb>	[0..1]	±	C4	1437
	Reference <Ref>	[1..1]	±		1438
	LinkedQuantity <LkdQty>	[0..1]	±		1438

#### 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 <TradDtls>

*Presence:* [0..1]

*Definition:* Details of the trade.

*Impacted by:* C3 "AdditionalDetailsRule", C18 "CurrencyToBuyOrSellRule", C27 "InvestorCapacityRule", C33 "LateDeliveryDateRule", C55 "PlaceOfTradeRule", C67 "TradeDateGuideline", C69 "TradeDateTimeUTCRule"

**TradeDetails <TradDtIs>** contains the following **SecuritiesTradeDetails132** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1049
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1049
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1049
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1049
	<b>TradeDate</b> <TradDt>	[0..1]	±		1049
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1050
	<b>DealPrice</b> <DealPric>	[0..1]	±		1050
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C39	1050
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1051
	<b>Reporting</b> <Rptg>	[0..*]	±		1051
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1051
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1051
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1052
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1052
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1052
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1052
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1053
	<b>FXAdditionalDetails</b> <FxAddtlDtIs>	[0..1]	Text		1053
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		1053

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.

- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

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

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**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:* "RestrictedFINXMax52Text" on page 1986**33.4.2.1.3.2 CollateralTransactionIdentification <CollTxId>***Presence:* [0..\*]*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.*Datatype:* "RestrictedFINXMax16Text" on page 1983**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 "PlaceOfTradeIdentification2" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1340
	LEI <LEI>	[0..1]	IdentifierSet		1340

**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 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282

**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 "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 "[Price11](#)" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1528
{Or	Yielded <Yldd>	[1..1]	Indicator		1528
Or}	ValueType <ValTp>	[1..1]	CodeSet		1529
	Value <Val>	[1..1]	±		1529

#### 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:* [C39 "NumberRule"](#)

*Datatype:* "Max3Number" on page 1977

**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 "[OpeningClosing4Choice](#)" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1403
Or}	Proprietary <Prtry>	[1..1]	±		1403

**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 "[Reporting9Choice](#)" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1409
Or}	Proprietary <Prtry>	[1..1]	±		1409

**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 "[TradeTransactionCondition6Choice](#)" on page 1820 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1821
Or}	Proprietary <Prtry>	[1..1]	±		1822

**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 "InvestorCapacity5Choice" 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]	±		1402

#### 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 "TradeOriginator4Choice" on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1401
Or}	Proprietary <Prtry>	[1..1]	±		1402

#### 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 "TypeOfPrice32Choice" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1541
Or}	Proprietary <Prtry>	[1..1]	±		1541

#### 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 1341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1341
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1342

#### 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 "[MatchingStatus28Choice](#)" on page 1806 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1807
Or}	Proprietary <Prtry>	[1..1]	±		1807

#### 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 "[AffirmationStatus9Choice](#)" on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1796
Or}	Proprietary <Prtry>	[1..1]	±		1797

#### 33.4.2.1.3.18 FXAdditionalDetails <FxAddtIDtls>

*Presence:* [0..1]

*Definition:* Provides additional details pertaining to foreign exchange instructions.

*Datatype:* "[RestrictedFINXMax350Text](#)" on page 1985

#### 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:* "[RestrictedFINXMax350Text](#)" on page 1985

#### 33.4.2.1.4 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes defining a financial instrument.

*Impacted by:* [C4 "AdditionalDetailsRule"](#), [C54 "PlaceOfListingRule"](#)

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes97" on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1303
	DayCountBasis <DayCntBsis>	[0..1]	±		1303
	RegistrationForm <RegnForm>	[0..1]	±		1304
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1304
	PaymentStatus <PmtSts>	[0..1]	±		1304
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1304
	ClassificationType <ClssfctnTp>	[0..1]	±		1305
	OptionStyle <OptnStyle>	[0..1]	±		1305
	OptionType <OptnTp>	[0..1]	±		1305
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1305
	CouponDate <CpnDt>	[0..1]	Date		1306
	ExpiryDate <XpryDt>	[0..1]	Date		1306
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1306
	MaturityDate <MtrtyDt>	[0..1]	Date		1306
	IssueDate <IssDt>	[0..1]	Date		1306
	NextCallableDate <NxtClblDt>	[0..1]	Date		1306
	PutableDate <PutblDt>	[0..1]	Date		1307
	DatedDate <DtdDt>	[0..1]	Date		1307
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1307
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1307
	CurrentFactor <CurFctr>	[0..1]	Rate		1307
	NextFactor <NxtFctr>	[0..1]	Rate		1307
	InterestRate <IntrstRate>	[0..1]	Rate		1307
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1307
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1308
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1308
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1308
	PoolNumber <PoolNb>	[0..1]	±		1308
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1308
	CallableIndicator <ClblInd>	[0..1]	Indicator		1309

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1309
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1309
	ExercisePrice <ExrcPric>	[0..1]	±		1309
	SubscriptionPrice <SbcptPric>	[0..1]	±		1310
	ConversionPrice <ConvsPric>	[0..1]	±		1310
	StrikePrice <StrkPric>	[0..1]	±		1310
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1310
	ContractSize <CtrctSz>	[0..1]	±		1311
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C3, C4, C5, C6, C8	1311
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1312

**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:* C20 "DenominationRule", C59 "SafekeepingPlaceGuideline"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following elements (see "QuantityAndAccount93" on page 1167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1168
	AccountOwner <AcctOwnr>	[0..1]	±		1168
	CashAccount <CshAcct>	[0..1]	±		1168
	SafekeepingPlace <StkpgPlc>	[0..1]	±	C26	1169
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1169

---

**Constraints****• DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**• SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**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", C40 "OpeningClosingUsageRule", C64 "SettlementDetailsElementsUsageRule"

**SettlementParameters <SttlmParams>** contains the following **SettlementDetails195** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesTransactionType</b> <SctiesTxTp>	[0..1]	±		1060
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		1060
	<b>BeneficialOwnership</b> <BnfcIOwnrsh>	[0..1]	±		1060
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		1060
	<b>DeliveryReturnReason</b> <DlvryRtrRsn>	[0..1]	±		1061
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		1061
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		1061
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		1061
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		1062
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		1062
	<b>Registration</b> <Regn>	[0..1]	±		1062
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		1062
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		1063
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		1063
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		1063
	<b>Tracking</b> <Trckg>	[0..1]	±		1063
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		1064
	<b>ReturnLeg</b> <RtrLeg>	[0..1]	Indicator		1064
	<b>ModificationCancellationAllowed</b> <ModCxlAllwd>	[0..1]	±		1064
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		1064
	<b>SecuritiesSubBalanceType</b> <SctiesSubBalTp>	[0..1]	±		1065
	<b>CashSubBalanceType</b> <CshSubBalTp>	[0..1]	±		1065

#### 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 "SecuritiesTransactionType60Choice" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1342
Or}	Proprietary <Prtry>	[1..1]	±		1345

#### 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 "SettlementTransactionCondition28Choice" on page 1825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1825
Or}	Proprietary <Prtry>	[1..1]	±		1826

#### 33.4.2.1.6.3 BeneficialOwnership <BnfcIOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfcIOwnrsh>** contains one of the following elements (see "BeneficialOwnership5Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

#### 33.4.2.1.6.4 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 "[CentralCounterPartyEligibility5Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

#### 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 "[DeliveryReturn4Choice](#)" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1418
Or}	Proprietary <Prtry>	[1..1]	±		1419

#### 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 "[CashSettlementSystem5Choice](#)" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1281
Or}	Proprietary <Prtry>	[1..1]	±		1281

#### 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 "[ExposureType17Choice](#)" 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]	±		1434

#### 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 "FXStandingInstruction5Choice" on page 1431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1432
Or}	Proprietary <Prtry>	[1..1]	±		1432

#### 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 "MarketClientSide7Choice" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1339
Or}	Proprietary <Prtry>	[1..1]	±		1339

#### 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 "NettingEligibility5Choice" on page 1431 for details)

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

#### 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 "Registration11Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1349

#### 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 "[Restriction6Choice](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

#### 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 "[SettlingCapacity8Choice](#)" on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1427

#### 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 "[TaxCapacityParty5Choice](#)" 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

#### 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 "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 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 "[Tracking5Choice](#)" on page 1424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1424
Or}	Proprietary <Prtry>	[1..1]	±		1424

#### 33.4.2.1.6.17 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 "[LetterOfGuarantee5Choice](#)" on page 1422 for details)

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

#### 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 1976):

- *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 "[ModificationCancellationAllowed5Choice](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1421
Or}	Proprietary <Prtry>	[1..1]	±		1421

#### 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 1976):

- *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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**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:* C72 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtIs>** contains the following elements (see "StandingSettlementInstruction17" on page 1596 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStglInstrDB>	[1..1]	±		1596
	Counterparty <CtrPty>	[1..1]	±		1596
	Vendor <Vndr>	[0..1]	±		1597
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	1597
	OtherReceivingSettlementParties <OthrRcvrgSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	1599

#### 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", C46 "Party3PresenceRule", C49 "Party4PresenceRule", C52 "Party5PresenceRule"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties92" on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1494
	Party3 <Pty3>	[0..1]	±		1494
	Party4 <Pty4>	[0..1]	±		1494
	Party5 <Pty5>	[0..1]	±		1495

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

### 33.4.2.1.9 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* [C11 "BookTransferGuideline"](#), [C46 "Party3PresenceRule"](#), [C49 "Party4PresenceRule"](#), [C52 "Party5PresenceRule"](#)

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see ["SettlementParties92"](#) on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1494
	Party3 <Pty3>	[0..1]	±		1494
	Party4 <Pty4>	[0..1]	±		1494
	Party5 <Pty5>	[0..1]	±		1495

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

**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 "[CashParties38](#)" on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1463
	DebtorAgent <DbtrAgt>	[0..1]	±		1463
	Creditor <Cdtr>	[0..1]	±		1464
	CreditorAgent <CdtrAgt>	[0..1]	±		1464
	Intermediary <Intrmy>	[0..1]	±		1465

**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 "AmountAndDirection101" on page 1186 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1186
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1186
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1187
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1187
	Amount <Amt>	[0..1]	Amount	C1, C10	1187
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1187
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1188
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1188
	ValueDate <ValDt>	[0..1]	±		1188

#### 33.4.2.1.12 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts43" on page 1203 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1204
	ChargesFees <ChrgsFees>	[0..1]	±		1205
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1205
	TradeAmount <TradAmt>	[0..1]	±		1205
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1206
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1206
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1206
	LocalTax <LclTax>	[0..1]	±		1207
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1207
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1207
	Margin <Mrgn>	[0..1]	±		1208
	Other <Othr>	[0..1]	±		1208
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1208
	ShippingAmount <ShppgAmt>	[0..1]	±		1209
	SpecialConcession <SpclCncssn>	[0..1]	±		1209
	StampDuty <StrmpDty>	[0..1]	±		1209
	StockExchangeTax <StockXchgTax>	[0..1]	±		1210
	TransferTax <TrfTax>	[0..1]	±		1210
	TransactionTax <TxTax>	[0..1]	±		1210
	ValueAddedTax <ValAddedTax>	[0..1]	±		1211
	WithholdingTax <WhldgTax>	[0..1]	±		1211
	NetGainLoss <NetGnLoss>	[0..1]	±		1211
	ConsumptionTax <CsmptnTax>	[0..1]	±		1212
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1212
	ResearchFee <RsrchFee>	[0..1]	±		1212

### 33.4.2.1.13 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C29 "InvestorCountryCodeRule", C57 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following elements (see "OtherParties35" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C32	1457
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1458
	StockExchange <StockXchg>	[0..1]	±		1458
	TradeRegulator <TradRgltr>	[0..1]	±		1459
	TripartyAgent <TrptyAgt>	[0..1]	±		1459
	Broker <Brkr>	[0..1]	±		1460

#### 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 elements (see "RegistrationParameters7" on page 1361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1361
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1361
	RegistrarAccount <RegarAcct>	[0..1]	Text		1361
	CertificateNumber <CertNb>	[0..*]	±	C18	1361

#### 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:* C66 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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 **SecuritiesSettlementTransactionDetails48** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		1075
	<b>Linkages</b> <Lnkgs>	[0..*]	±		1075
	<b>TradeDetails</b> <TradDtls>	[0..1]		C3, C18, C27, C33, C55, C67, C69	1075
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1078
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1078
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1078
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1078
	<b>TradeDate</b> <TradDt>	[0..1]	±		1078
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1079
	<b>DealPrice</b> <DealPric>	[0..1]	±		1079
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C39	1079
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1080
	<b>Reporting</b> <Rptg>	[0..*]	±		1080
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1080
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1080
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1081
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1081
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1081
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1081
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1082
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1082
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		1082
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C54	1082
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C20, C59	1084
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C12, C40, C64	1085
	<b>SecuritiesTransactionType</b> <ScitiesTxTp>	[0..1]	±		1089

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		1089
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		1089
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		1089
	<b>DeliveryReturnReason</b> <DlvryRtrRsn>	[0..1]	±		1090
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		1090
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		1090
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		1090
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		1091
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		1091
	<b>Registration</b> <Regn>	[0..1]	±		1091
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		1091
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		1092
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		1092
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		1092
	<b>Tracking</b> <Trckg>	[0..1]	±		1092
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		1093
	<b>ReturnLeg</b> <RtrLeg>	[0..1]	Indicator		1093
	<b>ModificationCancellationAllowed</b> <ModCxlAllwd>	[0..1]	±		1093
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		1093
	<b>SecuritiesSubBalanceType</b> <SciesSubBalTp>	[0..1]	±		1094
	<b>CashSubBalanceType</b> <CshSubBalTp>	[0..1]	±		1094
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C72	1094
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C11, C46, C49, C52	1095
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C11, C46, C49, C52	1096
	<b>CashParties</b> <CshPties>	[0..1]	±		1097
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1097
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1098
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C29, C57	1099

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]	±		1100
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C66	1100

### 33.4.2.2.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

*Presence:* [0..1]

*Definition:* Provides settlement type and identification information.

**SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>** contains the following elements (see "[SettlementTypeAndAdditionalParameters17](#)" on page 1397 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1397
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1397
	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 "[Linkages49](#)" on page 1436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±		1436

### 33.4.2.2.3 TradeDetails <TradDtls>

*Presence:* [0..1]

*Definition:* Details of the trade.

*Impacted by:* [C3 "AdditionalDetailsRule"](#), [C18 "CurrencyToBuyOrSellRule"](#), [C27 "InvestorCapacityRule"](#), [C33 "LateDeliveryDateRule"](#), [C55 "PlaceOfTradeRule"](#), [C67 "TradeDateGuideline"](#), [C69 "TradeDateTimeUTCRule"](#)

**TradeDetails <TradDtIs>** contains the following **SecuritiesTradeDetails132** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1078
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1078
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1078
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1078
	<b>TradeDate</b> <TradDt>	[0..1]	±		1078
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		1079
	<b>DealPrice</b> <DealPric>	[0..1]	±		1079
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C39	1079
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1080
	<b>Reporting</b> <Rptg>	[0..*]	±		1080
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1080
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1080
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1081
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1081
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1081
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1081
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1082
	<b>FXAdditionalDetails</b> <FxAddtlDtIs>	[0..1]	Text		1082
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		1082

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.



- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

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

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**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:* "RestrictedFINXMax52Text" on page 1986**33.4.2.2.3.2 CollateralTransactionIdentification <CollTxId>***Presence:* [0..\*]*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.*Datatype:* "RestrictedFINXMax16Text" on page 1983**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 "PlaceOfTradeIdentification2" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1340
	LEI <LEI>	[0..1]	IdentifierSet		1340

**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 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282

**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 "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 "[Price11](#)" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1528
{Or	Yielded <Yldd>	[1..1]	Indicator		1528
Or}	ValueType <ValTp>	[1..1]	CodeSet		1529
	Value <Val>	[1..1]	±		1529

#### 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:* [C39 "NumberRule"](#)

*Datatype:* "Max3Number" on page 1977

**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 "[OpeningClosing4Choice](#)" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1403
Or}	Proprietary <Prtry>	[1..1]	±		1403

**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 "[Reporting9Choice](#)" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1409
Or}	Proprietary <Prtry>	[1..1]	±		1409

**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 "[TradeTransactionCondition6Choice](#)" on page 1820 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1821
Or}	Proprietary <Prtry>	[1..1]	±		1822

**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 "InvestorCapacity5Choice" 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]	±		1402

#### 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 "TradeOriginator4Choice" on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1401
Or}	Proprietary <Prtry>	[1..1]	±		1402

#### 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 "TypeOfPrice32Choice" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1541
Or}	Proprietary <Prtry>	[1..1]	±		1541

#### 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 1341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1341
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1342

#### 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 "[MatchingStatus28Choice](#)" on page 1806 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1807
Or}	Proprietary <Prtry>	[1..1]	±		1807

#### 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 "[AffirmationStatus9Choice](#)" on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1796
Or}	Proprietary <Prtry>	[1..1]	±		1797

#### 33.4.2.2.3.18 FXAdditionalDetails <FxAddtIDtls>

*Presence:* [0..1]

*Definition:* Provides additional details pertaining to foreign exchange instructions.

*Datatype:* "[RestrictedFINXMax350Text](#)" on page 1985

#### 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:* "[RestrictedFINXMax350Text](#)" on page 1985

#### 33.4.2.2.4 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Attributes defining a financial instrument.

*Impacted by:* [C4 "AdditionalDetailsRule"](#), [C54 "PlaceOfListingRule"](#)

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes97" on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1303
	DayCountBasis <DayCntBsis>	[0..1]	±		1303
	RegistrationForm <RegnForm>	[0..1]	±		1304
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1304
	PaymentStatus <PmtSts>	[0..1]	±		1304
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1304
	ClassificationType <ClssfctnTp>	[0..1]	±		1305
	OptionStyle <OptnStyle>	[0..1]	±		1305
	OptionType <OptnTp>	[0..1]	±		1305
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1305
	CouponDate <CpnDt>	[0..1]	Date		1306
	ExpiryDate <XpryDt>	[0..1]	Date		1306
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1306
	MaturityDate <MtrtyDt>	[0..1]	Date		1306
	IssueDate <IssDt>	[0..1]	Date		1306
	NextCallableDate <NxtClblDt>	[0..1]	Date		1306
	PutableDate <PutblDt>	[0..1]	Date		1307
	DatedDate <DtdDt>	[0..1]	Date		1307
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1307
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1307
	CurrentFactor <CurFctr>	[0..1]	Rate		1307
	NextFactor <NxtFctr>	[0..1]	Rate		1307
	InterestRate <IntrstRate>	[0..1]	Rate		1307
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1307
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1308
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1308
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1308
	PoolNumber <PoolNb>	[0..1]	±		1308
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1308
	CallableIndicator <ClblInd>	[0..1]	Indicator		1309

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1309
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1309
	ExercisePrice <ExrcPric>	[0..1]	±		1309
	SubscriptionPrice <SbcptPric>	[0..1]	±		1310
	ConversionPrice <ConvsPric>	[0..1]	±		1310
	StrikePrice <StrkPric>	[0..1]	±		1310
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1310
	ContractSize <CtrctSz>	[0..1]	±		1311
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C3, C4, C5, C6, C8	1311
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1312

**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:* C20 "DenominationRule", C59 "SafekeepingPlaceGuideline"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following elements (see "QuantityAndAccount93" on page 1167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1168
	AccountOwner <AcctOwnr>	[0..1]	±		1168
	CashAccount <CshAcct>	[0..1]	±		1168
	SafekeepingPlace <StkpgPlc>	[0..1]	±	C26	1169
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1169



---

**Constraints****• DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**• SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**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", C40 "OpeningClosingUsageRule", C64 "SettlementDetailsElementsUsageRule"

**SettlementParameters <SttlmParams>** contains the following **SettlementDetails195** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesTransactionType</b> <SctiesTxTp>	[0..1]	±		1089
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		1089
	<b>BeneficialOwnership</b> <BnfcIOwnrsh>	[0..1]	±		1089
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		1089
	<b>DeliveryReturnReason</b> <DlvryRtrRsn>	[0..1]	±		1090
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		1090
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		1090
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		1090
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		1091
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		1091
	<b>Registration</b> <Regn>	[0..1]	±		1091
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		1091
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		1092
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		1092
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		1092
	<b>Tracking</b> <Trckg>	[0..1]	±		1092
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		1093
	<b>ReturnLeg</b> <RtrLeg>	[0..1]	Indicator		1093
	<b>ModificationCancellationAllowed</b> <ModCxlAllwd>	[0..1]	±		1093
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		1093
	<b>SecuritiesSubBalanceType</b> <SctiesSubBalTp>	[0..1]	±		1094
	<b>CashSubBalanceType</b> <CshSubBalTp>	[0..1]	±		1094

#### 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 "SecuritiesTransactionType60Choice" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1342
Or}	Proprietary <Prtry>	[1..1]	±		1345

#### 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 "SettlementTransactionCondition28Choice" on page 1825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1825
Or}	Proprietary <Prtry>	[1..1]	±		1826

#### 33.4.2.2.6.3 BeneficialOwnership <BnfcIOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfcIOwnrsh>** contains one of the following elements (see "BeneficialOwnership5Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

#### 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 "[CentralCounterPartyEligibility5Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

#### 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 "[DeliveryReturn4Choice](#)" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1418
Or}	Proprietary <Prtry>	[1..1]	±		1419

#### 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 "[CashSettlementSystem5Choice](#)" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1281
Or}	Proprietary <Prtry>	[1..1]	±		1281

#### 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 "[ExposureType17Choice](#)" 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]	±		1434

#### 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 "FXStandingInstruction5Choice" on page 1431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1432
Or}	Proprietary <Prtry>	[1..1]	±		1432

#### 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 "MarketClientSide7Choice" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1339
Or}	Proprietary <Prtry>	[1..1]	±		1339

#### 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 "NettingEligibility5Choice" on page 1431 for details)

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

#### 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 "Registration11Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1349

#### 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 "[Restriction6Choice](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

#### 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 "[SettlingCapacity8Choice](#)" on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1427

#### 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 "[TaxCapacityParty5Choice](#)" 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

#### 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 "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 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 "[Tracking5Choice](#)" on page 1424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1424
Or}	Proprietary <Prtry>	[1..1]	±		1424

#### 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 "[LetterOfGuarantee5Choice](#)" on page 1422 for details)

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

#### 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 1976):

- *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 "[ModificationCancellationAllowed5Choice](#)" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1421
Or}	Proprietary <Prtry>	[1..1]	±		1421

#### 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 1976):

- *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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**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:* C72 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following elements (see "StandingSettlementInstruction17" on page 1596 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStglInstrDB>	[1..1]	±		1596
	Counterparty <CtrPty>	[1..1]	±		1596
	Vendor <Vndr>	[0..1]	±		1597
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	1597
	OtherReceivingSettlementParties <OthrRcvrgSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	1599

#### 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 <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C11 "BookTransferGuideline", C46 "Party3PresenceRule", C49 "Party4PresenceRule", C52 "Party5PresenceRule"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties92" on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1494
	Party3 <Pty3>	[0..1]	±		1494
	Party4 <Pty4>	[0..1]	±		1494
	Party5 <Pty5>	[0..1]	±		1495

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

### 33.4.2.2.9 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C11 "BookTransferGuideline", C46 "Party3PresenceRule", C49 "Party4PresenceRule", C52 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties92" on page 1493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1494
	Party3 <Pty3>	[0..1]	±		1494
	Party4 <Pty4>	[0..1]	±		1494
	Party5 <Pty5>	[0..1]	±		1495

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

**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 "[CashParties38](#)" on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1463
	DebtorAgent <DbtrAgt>	[0..1]	±		1463
	Creditor <Cdtr>	[0..1]	±		1464
	CreditorAgent <CdtrAgt>	[0..1]	±		1464
	Intermediary <Intrmy>	[0..1]	±		1465

**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 "AmountAndDirection101" on page 1186 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1186
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1186
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1187
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1187
	Amount <Amt>	[0..1]	Amount	C1, C10	1187
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1187
	OriginalCurrencyAndOrderedAmount <OrgnICcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1188
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1188
	ValueDate <ValDt>	[0..1]	±		1188

#### 33.4.2.2.12 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts43" on page 1203 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1204
	ChargesFees <ChrgsFees>	[0..1]	±		1205
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1205
	TradeAmount <TradAmt>	[0..1]	±		1205
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1206
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1206
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1206
	LocalTax <LclTax>	[0..1]	±		1207
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1207
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1207
	Margin <Mrgn>	[0..1]	±		1208
	Other <Othr>	[0..1]	±		1208
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1208
	ShippingAmount <ShppgAmt>	[0..1]	±		1209
	SpecialConcession <SpclCncssn>	[0..1]	±		1209
	StampDuty <StrmpDty>	[0..1]	±		1209
	StockExchangeTax <StockXchgTax>	[0..1]	±		1210
	TransferTax <TrfTax>	[0..1]	±		1210
	TransactionTax <TxTax>	[0..1]	±		1210
	ValueAddedTax <ValAddedTax>	[0..1]	±		1211
	WithholdingTax <WhldgTax>	[0..1]	±		1211
	NetGainLoss <NetGnLoss>	[0..1]	±		1211
	ConsumptionTax <CsmptnTax>	[0..1]	±		1212
	AccruedCapitalisationAmount <AcrdCptlstrnAmt>	[0..1]	±		1212
	ResearchFee <RsrchFee>	[0..1]	±		1212

### 33.4.2.2.13 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C29 "InvestorCountryCodeRule", C57 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following elements (see "OtherParties35" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C32	1457
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1458
	StockExchange <StockXchg>	[0..1]	±		1458
	TradeRegulator <TradRgltr>	[0..1]	±		1459
	TripartyAgent <TrptyAgt>	[0..1]	±		1459
	Broker <Brkr>	[0..1]	±		1460

#### 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 elements (see "RegistrationParameters7" on page 1361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1361
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1361
	RegistrarAccount <RegarAcct>	[0..1]	Text		1361
	CertificateNumber <CertNb>	[0..*]	±	C18	1361

#### 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:* C66 "SupplementaryDataRule"



**SupplementaryData <SplmtryData>** contains the following elements (see "**SupplementaryData1**" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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 **SecuritiesSettlementTransactionDetails49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		1104
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C36	1104
	<b>TradeDetails</b> <TradDtls>	[0..1]		C6, C19, C28, C34, C56, C68, C70	1105
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1108
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1108
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1108
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1108
	<b>TradeDate</b> <TradDt>	[0..1]	±		1108
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		1109
	<b>LateDeliveryDate</b> <LateDlvyDt>	[0..1]	±		1109
	<b>DealPrice</b> <DealPric>	[0..1]	±		1109
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C39	1110
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1110
	<b>Reporting</b> <Rptg>	[0..*]	±		1110
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1110
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1111
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1111
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1111
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1111
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1112
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1112
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1112
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1112
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C23, C24, C30, C31, C41	1112
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C54	1114

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C21, C60, C61	1116
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C12, C40, C64	1118
	<b>SecuritiesTransactionType</b> <SctiesTxTp>	[0..1]	±		1121
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		1121
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		1121
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		1122
	<b>DeliveryReturnReason</b> <DlvryRtrRsn>	[0..1]	±		1122
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		1122
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		1122
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		1123
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		1123
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		1123
	<b>Registration</b> <Regn>	[0..1]	±		1123
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		1124
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		1124
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		1124
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		1124
	<b>Tracking</b> <Trckg>	[0..1]	±		1125
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		1125
	<b>ReturnLeg</b> <RtrLeg>	[0..1]	Indicator		1125
	<b>ModificationCancellationAllowed</b> <ModCxlAllwd>	[0..1]	±		1125
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		1126
	<b>SecuritiesSubBalanceType</b> <SctiesSubBalTp>	[0..1]	±		1126
	<b>CashSubBalanceType</b> <CshSubBalTp>	[0..1]	±		1126
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C72	1126
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C10, C22, C43, C45, C48, C51, C63	1127

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C10, C22, C43, C45, C48, C51, C63	1129
	<b>CashParties</b> <CshPties>	[0..1]	±		1131
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1131
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1132
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C29, C57	1133
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]	±		1134
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C66	1134

#### 33.4.2.3.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

*Presence:* [0..1]

*Definition:* Provides settlement type and identification information.

**SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>** contains the following elements (see "[SettlementTypeAndAdditionalParameters18](#)" on page 1396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <ScitiesMvmntTp>	[0..1]	CodeSet		1396
	Payment <Pmt>	[0..1]	CodeSet		1396
	CommonIdentification <CmonId>	[0..1]	Text		1397
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1397
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1397

#### 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:* [C36 "LinkedQuantityRule"](#)

**Linkages <Lnkgs>** contains the following elements (see "Linkages48" on page 1437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C71	1437
	MessageNumber <MsgNb>	[0..1]	±	C4	1437
	Reference <Ref>	[1..1]	±		1438
	LinkedQuantity <LkdQty>	[0..1]	±		1438

#### 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", C19 "CurrencyToBuyOrSellRule", C28 "InvestorCapacityRule", C34 "LateDeliveryDateRule", C56 "PlaceOfTradeRule", C68 "TradeDateGuideline", C70 "TradeDateTimeUTCRule"

**TradeDetails <TradDtls>** contains the following **SecuritiesTradeDetails133** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		1108
	<b>CollateralTransactionIdentification</b> <CollTxId>	[0..*]	Text		1108
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		1108
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		1108
	<b>TradeDate</b> <TradDt>	[0..1]	±		1108
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		1109
	<b>LateDeliveryDate</b> <LateDlrvyDt>	[0..1]	±		1109
	<b>DealPrice</b> <DealPric>	[0..1]	±		1109
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C39	1110
	<b>OpeningClosing</b> <OpngClsg>	[0..1]	±		1110
	<b>Reporting</b> <Rptg>	[0..*]	±		1110
	<b>TradeTransactionCondition</b> <TradTxCond>	[0..*]	±		1110
	<b>InvestorCapacity</b> <InvstrCpcty>	[0..1]	±		1111
	<b>TradeOriginatorRole</b> <TradOrgtrRole>	[0..1]	±		1111
	<b>TypeOfPrice</b> <TpOfPric>	[0..1]	±		1111
	<b>CurrencyToBuyOrSell</b> <CcyToBuyOrSell>	[0..1]	±		1111
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		1112
	<b>AffirmationStatus</b> <AffirmSts>	[0..1]	±		1112
	<b>FXAdditionalDetails</b> <FxAddtlDtls>	[0..1]	Text		1112
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		1112

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

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

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**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:* "RestrictedFINXMax52Text" on page 1986

**33.4.2.3.3.2 CollateralTransactionIdentification <CollTxId>**

*Presence:* [0..\*]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**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 "PlaceOfTradeIdentification2" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1340
	LEI <LEI>	[0..1]	IdentifierSet		1340

**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 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C2	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282

**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 "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

#### 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 "[SettlementDate20Choice](#)" on page 1286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1286
Or}	DateCode <DtCd>	[1..1]	±		1287

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 "Price11" on page 1528 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1528
{Or	Yielded <Yldd>	[1..1]	Indicator		1528
Or}	ValueType <ValTp>	[1..1]	CodeSet		1529
	Value <Val>	[1..1]	±		1529

#### 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:* C39 "NumberRule"

*Datatype:* "Max3Number" on page 1977

##### 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 "OpeningClosing4Choice" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1403
Or}	Proprietary <Prtry>	[1..1]	±		1403

#### 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 "Reporting9Choice" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1409
Or}	Proprietary <Prtry>	[1..1]	±		1409

#### 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 "[TradeTransactionCondition6Choice](#)" on page 1820 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1821
Or}	Proprietary <Prtry>	[1..1]	±		1822

#### 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 "[InvestorCapacity5Choice](#)" 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]	±		1402

#### 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 "[TradeOriginator4Choice](#)" on page 1401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1401
Or}	Proprietary <Prtry>	[1..1]	±		1402

#### 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 "[TypeOfPrice32Choice](#)" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1541
Or}	Proprietary <Prtry>	[1..1]	±		1541

#### 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 1341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1341
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1342

#### 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 "MatchingStatus28Choice" on page 1806 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1807
Or}	Proprietary <Prtry>	[1..1]	±		1807

#### 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 "AffirmationStatus9Choice" on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1796
Or}	Proprietary <Prtry>	[1..1]	±		1797

#### 33.4.2.3.3.19 FXAdditionalDetails <FxAddtIDtls>

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

**Definition:** Provides additional details pertaining to foreign exchange instructions.

**Datatype:** "RestrictedFINXMax350Text" on page 1985

#### 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:** "RestrictedFINXMax350Text" on page 1985

#### 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:** C23 "DescriptionPresenceRule", C24 "DescriptionUsageRule", C30 "ISINGuideline", C31 "ISINPresenceRule", C41 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

### Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

---

#### **33.4.2.3.5 FinancialInstrumentAttributes <FinInstrmAttrbts>**

*Presence:* [0..1]

*Definition:* Attributes defining a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C54 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes97" on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1303
	DayCountBasis <DayCntBsis>	[0..1]	±		1303
	RegistrationForm <RegnForm>	[0..1]	±		1304
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1304
	PaymentStatus <PmtSts>	[0..1]	±		1304
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1304
	ClassificationType <ClssfctnTp>	[0..1]	±		1305
	OptionStyle <OptnStyle>	[0..1]	±		1305
	OptionType <OptnTp>	[0..1]	±		1305
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1305
	CouponDate <CpnDt>	[0..1]	Date		1306
	ExpiryDate <XpryDt>	[0..1]	Date		1306
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1306
	MaturityDate <MtrtyDt>	[0..1]	Date		1306
	IssueDate <IssDt>	[0..1]	Date		1306
	NextCallableDate <NxtClblDt>	[0..1]	Date		1306
	PutableDate <PutblDt>	[0..1]	Date		1307
	DatedDate <DtdDt>	[0..1]	Date		1307
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1307
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1307
	CurrentFactor <CurFctr>	[0..1]	Rate		1307
	NextFactor <NxtFctr>	[0..1]	Rate		1307
	InterestRate <IntrstRate>	[0..1]	Rate		1307
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1307
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1308
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1308
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1308
	PoolNumber <PoolNb>	[0..1]	±		1308
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1308
	CallableIndicator <ClblInd>	[0..1]	Indicator		1309

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PutableIndicator <PutblInd>	[0..1]	Indicator		1309
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1309
	ExercisePrice <ExrcPric>	[0..1]	±		1309
	SubscriptionPrice <SbcptPric>	[0..1]	±		1310
	ConversionPrice <ConvsPric>	[0..1]	±		1310
	StrikePrice <StrkPric>	[0..1]	±		1310
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1310
	ContractSize <CtrctSz>	[0..1]	±		1311
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C3, C4, C5, C6, C8	1311
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1312

**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:* C21 "DenominationRule", C60 "SafekeepingPlaceGuideline", C61 "SafekeepingPlaceRule"



**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following elements (see "QuantityAndAccount94" on page 1164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[0..1]	±		1165
	DenominationChoice <DnmtnChc>	[0..1]	Text		1165
	AccountOwner <AcctOwnr>	[0..1]	±		1166
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1166
	CashAccount <CshAcct>	[0..1]	±		1166
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1166
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1167

### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **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", C40 "OpeningClosingUsageRule", C64 "SettlementDetailsElementsUsageRule"**SettlementParameters <SttlmParams>** contains the following **SettlementDetails195** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesTransactionType</b> <SctiesTxTp>	[0..1]	±		1121
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		1121
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		1121
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		1122
	<b>DeliveryReturnReason</b> <DlvryRtrRsn>	[0..1]	±		1122
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		1122
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		1122
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		1123
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		1123
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		1123
	<b>Registration</b> <Regn>	[0..1]	±		1123
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		1124
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		1124
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		1124
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		1124
	<b>Tracking</b> <Trckg>	[0..1]	±		1125
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		1125
	<b>ReturnLeg</b> <RtrLeg>	[0..1]	Indicator		1125
	<b>ModificationCancellationAllowed</b> <ModCxlAllwd>	[0..1]	±		1125
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		1126
	<b>SecuritiesSubBalanceType</b> <SctiesSubBalTp>	[0..1]	±		1126
	<b>CashSubBalanceType</b> <CshSubBalTp>	[0..1]	±		1126

---

**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 "[SecuritiesTransactionType60Choice](#)" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1342
Or}	Proprietary <Prtry>	[1..1]	±		1345

#### 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 "[SettlementTransactionCondition28Choice](#)" on page 1825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1825
Or}	Proprietary <Prtry>	[1..1]	±		1826

#### 33.4.2.3.7.3 BeneficialOwnership <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "BeneficialOwnership5Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

#### 33.4.2.3.7.4 CCPEligibility <CCPElgbly>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

**CCPEligibility <CCPElgbly>** contains one of the following elements (see "CentralCounterPartyEligibility5Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

#### 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 "DeliveryReturn4Choice" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1418
Or}	Proprietary <Prtry>	[1..1]	±		1419

#### 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 "CashSettlementSystem5Choice" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1281
Or}	Proprietary <Prtry>	[1..1]	±		1281

#### 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 "ExposureType17Choice" 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]	±		1434

#### 33.4.2.3.7.8 FXStandingInstruction <FxStgInstr>

*Presence:* [0..1]

*Definition:* Specifies whether the forex standing instruction in place should apply.

**FXStandingInstruction <FxStgInstr>** contains one of the following elements (see "FXStandingInstruction5Choice" on page 1431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1432
Or}	Proprietary <Prtry>	[1..1]	±		1432

#### 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 "MarketClientSide7Choice" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1339
Or}	Proprietary <Prtry>	[1..1]	±		1339

#### 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 "NettingEligibility5Choice" on page 1431 for details)

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

#### 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 "[Registration11Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1349

#### 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 "[Restriction6Choice](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

#### 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 "[SettlingCapacity8Choice](#)" on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1427

#### 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 "[TaxCapacityParty5Choice](#)" 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

#### 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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 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 "Tracking5Choice" on page 1424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1424
Or}	Proprietary <Prtry>	[1..1]	±		1424

#### 33.4.2.3.7.17 LetterOfGuarantee <LtrOfGrnt>

*Presence:* [0..1]

*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

**LetterOfGuarantee <LtrOfGrnt>** contains one of the following elements (see "LetterOfGuarantee5Choice" on page 1422 for details)

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

#### 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 1976):

- *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 "ModificationCancellationAllowed5Choice" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1421
Or}	Proprietary <Prtry>	[1..1]	±		1421

#### 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 1976):

- *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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 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:* C72 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following elements (see "StandingSettlementInstruction17" on page 1596 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1596
	Counterparty <CtrPty>	[1..1]	±		1596
	Vendor <Vndr>	[0..1]	±		1597
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	1597
	OtherReceivingSettlementParties <OthrRcvrgSttlmPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	1599

#### 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", C22 "DepositoryGuideline", C43 "Party2PresenceRule", C45 "Party3PresenceRule", C48 "Party4PresenceRule", C51 "Party5PresenceRule", C63 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties81" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 33.4.2.3.10 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C10 "BookTransferGuideline", C22 "DepositoryGuideline", C43 "Party2PresenceRule", C45 "Party3PresenceRule", C48 "Party4PresenceRule", C51 "Party5PresenceRule", C63 "SettlementChainGuideline"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties81" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

---

**Constraints****• BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**• DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**• Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

**• Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

**• Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

**• Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 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 "[CashParties38](#)" on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1463
	DebtorAgent <DbtrAgt>	[0..1]	±		1463
	Creditor <Cdtr>	[0..1]	±		1464
	CreditorAgent <CdtrAgt>	[0..1]	±		1464
	Intermediary <Intrmy>	[0..1]	±		1465

### 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 "AmountAndDirection101" on page 1186 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1186
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1186
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1187
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1187
	Amount <Amt>	[0..1]	Amount	C1, C10	1187
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1187
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1188
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1188
	ValueDate <ValDt>	[0..1]	±		1188

### 33.4.2.3.13 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.



**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts43" on page 1203 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1204
	ChargesFees <ChrgsFees>	[0..1]	±		1205
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1205
	TradeAmount <TradAmt>	[0..1]	±		1205
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1206
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1206
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1206
	LocalTax <LclTax>	[0..1]	±		1207
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1207
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1207
	Margin <Mrgn>	[0..1]	±		1208
	Other <Othr>	[0..1]	±		1208
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1208
	ShippingAmount <ShppgAmt>	[0..1]	±		1209
	SpecialConcession <SpclCncssn>	[0..1]	±		1209
	StampDuty <StrmpDty>	[0..1]	±		1209
	StockExchangeTax <StockXchgTax>	[0..1]	±		1210
	TransferTax <TrfTax>	[0..1]	±		1210
	TransactionTax <TxTax>	[0..1]	±		1210
	ValueAddedTax <ValAddedTax>	[0..1]	±		1211
	WithholdingTax <WhldgTax>	[0..1]	±		1211
	NetGainLoss <NetGnLoss>	[0..1]	±		1211
	ConsumptionTax <CsmptnTax>	[0..1]	±		1212
	AccruedCapitalisationAmount <AcrdCptlstrnAmt>	[0..1]	±		1212
	ResearchFee <RsrchFee>	[0..1]	±		1212

#### 33.4.2.3.14 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C29 "InvestorCountryCodeRule", C57 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following elements (see "OtherParties35" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C32	1457
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1458
	StockExchange <StockXchg>	[0..1]	±		1458
	TradeRegulator <TradRgltr>	[0..1]	±		1459
	TripartyAgent <TrptyAgt>	[0..1]	±		1459
	Broker <Brkr>	[0..1]	±		1460

#### 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 elements (see "RegistrationParameters7" on page 1361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1361
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1361
	RegistrarAccount <RegarAcct>	[0..1]	Text		1361
	CertificateNumber <CertNb>	[0..*]	±	C18	1361

#### 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:* C66 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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.039.002.05 SecuritiesSettlementTransactionModification RequestStatusAdvice002V05

## 34.1 MessageDefinition Functionality

### Scope

An account servicer sends a SecuritiesSettlementTransactionModificationRequestStatusAdvice to an account owner to advise the status of a SecuritiesSettlementTransactionModificationRequest 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 SecuritiesSettlementTransactionModificationRequestStatusAdvice002V05 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]			
	<b>ModificationRequestReference</b> <ModReqRef>	[1..1]	±		1140
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		1140
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		1141
	<b>TransactionIdentification</b> <TxId>	[0..1]		C1, C13	1141
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		1142
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		1142
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		1142
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		1142
	<b>OtherIdentification</b> <OthrId>	[0..1]	Text		1142
	<b>ModificationProcessingStatus</b> <ModPrdgSts>	[1..1]	±		1142
	<b>TransactionDetails</b> <TxDtls>	[0..1]			1143
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C9, C10, C11, C12, C14	1144
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		1145
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		1145
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		1146
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1146
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		1146
	<b>TradeDate</b> <TradDt>	[0..1]	±		1147
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C15, C16, C17, C18	1147
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C15, C16, C17, C18	1148
	<b>Investor</b> <Invstr>	[0..1]	±		1150
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C19	1150

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

**C12 ISINPresenceRule**

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

**C13 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

**C14 OtherIdentificationPresenceRule**

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

**C15 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C16 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C17 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C18 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C19 SupplementaryDataRule**

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

## 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 elements (see "[Identification16](#)" on [page 1391](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1391

### 34.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.



**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification156](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

### 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 "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

### 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 **TransactionIdentifications37** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		1142
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		1142
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		1142
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		1142
	<b>OtherIdentification</b> <OthrId>	[0..1]	Text		1142

#### 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:* "RestrictedFINXMax16Text" on page 1983

#### 34.4.4.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 34.4.4.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

*Presence:* [0..1]

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

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 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:* "RestrictedFINXMax16Text" on page 1983

#### 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:* "RestrictedFINXMax16Text" on page 1983

### 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 "ModificationProcessingStatus8Choice" on page 1728 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1729
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1730
Or	Denied <Dnd>	[1..1]			1730
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1730
Or}	Reason <Rsn>	[1..*]			1730
	Code <Cd>	[1..1]			1731
{Or	Code <Cd>	[1..1]	CodeSet		1731
Or}	Proprietary <Prtry>	[1..1]	±		1732
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1732
Or	Rejected <Rjctd>	[1..1]	±		1732
Or	Repaired <Rprd>	[1..1]	±		1732
Or	Modified <Modfd>	[1..1]			1733
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1733
Or}	Reason <Rsn>	[0..*]			1733
	Code <Cd>	[1..1]			1734
{Or	Code <Cd>	[1..1]	CodeSet		1734
Or}	Proprietary <Prtry>	[1..1]	±		1734
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1735
Or}	Proprietary <Prtry>	[1..1]	±		1735

## 34.4.6 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

**TransactionDetails <TxDtIs>** contains the following **TransactionDetails141** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C9, C10, C11, C12, C14	1144
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		1145
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		1145
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		1146
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1146
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		1146
	<b>TradeDate</b> <TradDt>	[0..1]	±		1147
	<b>DeliveringSettlementParties</b> <DlvrGSttlmPties>	[0..1]	±	C15, C16, C17, C18	1147
	<b>ReceivingSettlementParties</b> <RcvGSttlmPties>	[0..1]	±	C15, C16, C17, C18	1148
	<b>Investor</b> <Invstr>	[0..1]	±		1150

#### 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 "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

**Constraints**

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

### 34.4.6.2 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 1902

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 1849

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 "[Quantity10Choice](#)" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

#### 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 "[AmountAndDirection67](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1224
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1225
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1225

#### 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 "[SettlementDate32Choice](#)" on page 1285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1285
Or}	DateCode <DtCd>	[1..1]	±		1285

**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 ["TradeDate9Choice"](#) on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

**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 ["SettlementParties90"](#) on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrcgId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

**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 "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrcgId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

#### 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 "[PartyIdentification170](#)" on page 1502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1502
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1502
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1502
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1503
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1503
	LEI <LEI>	[0..1]	IdentifierSet		1503

**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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

**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.040.002.03 SecuritiesSettlementTransactionCounterpart yResponse002V03

## 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 SecuritiesSettlementTransactionCounterpartyResponse002V03 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]			1154
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		1154
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1154
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1154
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1155
	ResponseStatus <RspnSts>	[1..1]	±		1155
	TransactionDetails <TxDtls>	[0..1]			1155
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C11	1156
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1157
	Payment <Pmt>	[1..1]	CodeSet		1157
	SettlementQuantity <SttlmQty>	[1..1]	±		1158
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1158
	SettlementAmount <SttlmAmt>	[0..1]	±		1158
	SettlementDate <SttlmDt>	[1..1]	±		1159
	TradeDate <TradDt>	[0..1]	±		1159
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C12, C13, C14, C15	1159
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C12, C13, C14, C15	1161
	Investor <Invstr>	[0..1]	±		1162
	SupplementaryData <SplmtryData>	[0..*]	±	C16	1162

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

### C10 **ISINPresenceRule**

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

### C11 **OtherIdentificationPresenceRule**

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

### C12 **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C13 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C14 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C15 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C16 SupplementaryDataRule**

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

## 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 **TransactionIdentification7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		1154
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		1154
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		1154
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		1155

#### 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:* "RestrictedFINXMax16Text" on page 1983

#### 35.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 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:* "RestrictedFINXMax16Text" on page 1983

#### 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:* "RestrictedFINXMax16Text" on page 1983

### 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 "ResponseStatus8Choice" on page 1693 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Consented <Cnsntd>	[1..1]			1694
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1694
Or}	Reason <Rsn>	[1..*]			1694
	Code <Cd>	[1..1]			1694
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1695
Or	Rejected <Rjctd>	[1..1]	±		1695
Or}	Pending <Pdg>	[1..1]	±		1696

### 35.4.3 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

**TransactionDetails <TxDtIs>** contains the following **TransactionDetails146** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C11	1156
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		1157
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		1157
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		1158
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		1158
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1158
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		1159
	<b>TradeDate</b> <TradDt>	[0..1]	±		1159
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C12, C13, C14, C15	1159
	<b>ReceivingSettlementParties</b> <RcvvgSttlmPties>	[0..1]	±	C12, C13, C14, C15	1161
	<b>Investor</b> <Invstr>	[0..1]	±		1162

### 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 "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314



**Constraints**

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
Or    /Description Must be present
```

### 35.4.3.2 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 1902

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 1849

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 "[Quantity10Choice](#)" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

#### 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 "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

#### 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 "[AmountAndDirection67](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1224
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1225
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1225

**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 "[SettlementDate32Choice](#)" on page 1285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1285
Or}	DateCode <DtCd>	[1..1]	±		1285

**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 "[TradeDate9Choice](#)" on page 1287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

**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 <DlvrgSttlmPties>** contains the following elements (see "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrcgId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

#### 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 "SettlementParties90" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrctlId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

**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 "PartyIdentification170" on page 1502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1502
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1502
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1502
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1503
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1503
	LEI <LEI>	[0..1]	IdentifierSet		1503

## 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 1447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

#### 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 SecuritiesAccount30

*Definition:* Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

##### 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:* "RestrictedFINXMax35Text" on page 1985

##### 36.1.1.1.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**Type <Tp>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

##### 36.1.1.1.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* "Max70Text" on page 1981

##### 36.1.1.2 SecuritiesAccount37

*Definition:* Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1164
	Type <Tp>	[0..1]	±		1164
	Name <Nm>	[0..1]	Text		1164

#### 36.1.1.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unambiguous identification for the account between the account owner and the account servicer."

*Datatype:* "RestrictedFINXMax35Text" on page 1985

#### 36.1.1.2.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Type of securities account.

**Type <Tp>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 36.1.1.2.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* "Max70Text" on page 1981

#### 36.1.1.3 QuantityAndAccount94

*Definition:* Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[0..1]	±		1165
	DenominationChoice <DnmtnChc>	[0..1]	Text		1165
	AccountOwner <AcctOwnr>	[0..1]	±		1166
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1166
	CashAccount <CshAcct>	[0..1]	±		1166
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1166
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1167



**Constraints**

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **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.

**36.1.1.3.1 SettlementQuantity <SttlmQty>**

*Presence:* [0..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity10Choice](#)" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

**36.1.1.3.2 DenominationChoice <DnmtnChc>**

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "RestrictedFINXMax210Text" on page 1984

### 36.1.1.3.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification156" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

### 36.1.1.3.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount30" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

### 36.1.1.3.5 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "CashAccountIdentification6Choice" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1181
Or}	Proprietary <Prtry>	[1..1]	Text		1181

### 36.1.1.3.6 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* C26 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace4](#)" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

#### 36.1.1.3.7 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown48](#)" on page 1544 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1545
	LotQuantity <LotQty>	[0..1]	±		1545
	LotDateTime <LotDtTm>	[0..1]	±		1545
	LotPrice <LotPric>	[0..1]	±		1546
	TypeOfPrice <TpOfPric>	[0..1]	±		1546

#### 36.1.1.4 QuantityAndAccount93

*Definition:* Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1168
	AccountOwner <AcctOwnr>	[0..1]	±		1168
	CashAccount <CshAcct>	[0..1]	±		1168
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1169
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1169

**Constraints**

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**36.1.1.4.1 DenominationChoice <DnmtnChc>**

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "RestrictedFINXMax210Text" on page 1984

**36.1.1.4.2 AccountOwner <AcctOwnr>**

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification156" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

**36.1.1.4.3 CashAccount <CshAcct>**

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "CashAccountIdentification6Choice" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1181
Or}	Proprietary <Prtry>	[1..1]	Text		1181

#### 36.1.1.4.4 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* [C26 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace4](#)" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
    /SafekeepingPlaceFormat Must be present
Or    /LEI Must be present
```

#### 36.1.1.4.5 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown48](#)" on page 1544 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1545
	LotQuantity <LotQty>	[0..1]	±		1545
	LotDateTime <LotDtTm>	[0..1]	±		1545
	LotPrice <LotPric>	[0..1]	±		1546
	TypeOfPrice <TpOfPric>	[0..1]	±		1546

### 36.1.1.5 QuantityAndAccount90

*Definition:* Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettledQuantity <SttldQty>	[1..1]	±		1171
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		1171
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		1171
	PreviouslySettledAmount <PrevsllySttldAmt>	[0..1]	±		1172
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		1172
	DenominationChoice <DnmtnChc>	[0..1]	Text		1172
	AccountOwner <AcctOwnr>	[0..1]	±		1172
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1173
	CashAccount <CshAcct>	[0..1]	±		1173
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1173
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1174

#### Constraints

- DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global

custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### • **SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### **36.1.1.5.1 SettledQuantity <SttldQty>**

*Presence:* [1..1]

*Definition:* Quantity of financial instrument effectively settled.

**SettledQuantity <SttldQty>** contains one of the following elements (see "[Quantity10Choice](#)" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

#### **36.1.1.5.2 PreviouslySettledQuantity <PrevslySttldQty>**

*Presence:* [0..1]

*Definition:* Quantity of financial instrument previously settled.

**PreviouslySettledQuantity <PrevslySttldQty>** contains one of the following elements (see "[FinancialInstrumentQuantity15Choice](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

#### **36.1.1.5.3 RemainingToBeSettledQuantity <RmngToBeSttldQty>**

*Presence:* [0..1]

*Definition:* Quantity of financial instrument remaining to be settled.

**RemainingToBeSettledQuantity <RmngToBeSttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

#### 36.1.1.5.4 PreviouslySettledAmount <PrevsllySttldAmt>

*Presence:* [0..1]

*Definition:* Amount of money previously settled.

**PreviouslySettledAmount <PrevsllySttldAmt>** contains the following elements (see "AmountAndDirection57" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1229
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1230

#### 36.1.1.5.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>

*Presence:* [0..1]

*Definition:* Amount of money remaining to be settled.

**RemainingToBeSettledAmount <RmngToBeSttldAmt>** contains the following elements (see "AmountAndDirection57" on page 1229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1229
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1230

#### 36.1.1.5.6 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "RestrictedFINXMax210Text" on page 1984

#### 36.1.1.5.7 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.



**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification156](#)" on page 1510 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

### 36.1.1.5.8 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

### 36.1.1.5.9 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification6Choice](#)" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1181
Or}	Proprietary <Prtry>	[1..1]	Text		1181

### 36.1.1.5.10 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown52](#)" on page 1543 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1543
	LotQuantity <LotQty>	[0..1]	±		1543
	SecuritiesSubBalanceType <ScitiesSubBalTp>	[0..1]	±		1543
	LotDateTime <LotDtTm>	[0..1]	±		1544
	LotPrice <LotPric>	[0..1]	±		1544
	TypeOfPrice <TpOfPric>	[0..1]	±		1544

### 36.1.1.5.11 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* [C26 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace4](#)" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

### 36.1.1.6 QuantityAndAccount89

*Definition:* Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1175
	DenominationChoice <DnmtnChc>	[0..1]	Text		1175
	CashAccount <CshAcct>	[0..1]	±		1175
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1175
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C26	1176

**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.

**36.1.1.6.1 SettlementQuantity <SttlmQty>**

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see ["FinancialInstrumentQuantity15Choice"](#) on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtdsdVal>	[1..1]	Amount		1319

**36.1.1.6.2 DenominationChoice <DnmtnChc>**

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* ["RestrictedFINXMax210Text"](#) on page 1984

**36.1.1.6.3 CashAccount <CshAcct>**

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see ["CashAccountIdentification6Choice"](#) on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1181
Or}	Proprietary <Prtry>	[1..1]	Text		1181

**36.1.1.6.4 QuantityBreakdown <QtyBrkdwn>**

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdown>** contains the following elements (see "[QuantityBreakdown48](#)" on page 1544 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1545
	LotQuantity <LotQty>	[0..1]	±		1545
	LotDateTime <LotDtTm>	[0..1]	±		1545
	LotPrice <LotPric>	[0..1]	±		1546
	TypeOfPrice <TpOfPric>	[0..1]	±		1546

### 36.1.1.6.5 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* [C26 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace4](#)" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
  /SafekeepingPlaceFormat Must be present
Or    /LEI Must be present
```

### 36.1.1.7 SecuritiesAccount40

*Definition:* Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1177
	Type <Tp>	[0..1]	±		1177
	Name <Nm>	[0..1]	Text		1177
	Designation <Dsgnt>	[0..1]	Text		1177

**36.1.1.7.1 Identification <Id>***Presence:* [1..1]*Definition:* Unambiguous identification for the account between the account owner and the account servicer.*Datatype:* "RestrictedFINXMax35Text" on page 1985**36.1.1.7.2 Type <Tp>***Presence:* [0..1]*Definition:* Specifies the type of securities account.**Type <Tp>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.1.7.3 Name <Nm>***Presence:* [0..1]*Definition:* Description of the account.*Datatype:* "Max70Text" on page 1981**36.1.1.7.4 Designation <Dsgnt>***Presence:* [0..1]*Definition:* Supplementary registration information applying to a specific block of units for dealing and reporting purposes. The supplementary registration information may be used when all the units are registered, for example, to a funds supermarket, but holdings for each investor have to be reconciled individually.*Datatype:* "RestrictedFINXMax35Text" on page 1985**36.1.1.8 Account30***Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1177
	AccountServicer <AcctSvcr>	[0..1]	±		1178

**36.1.1.8.1 Identification <Id>***Presence:* [1..1]*Definition:* Unique and unambiguous identification for the account between the account owner and the account servicer.

**Identification <Id>** contains the following elements (see "AccountIdentification4" on page 1178 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			1178
	Identification <Id>	[1..1]	Text		1178

### 36.1.1.8.2 AccountServicer <AcctSvcr>

*Presence:* [0..1]

*Definition:* Party that manages the account on behalf of the account owner, that is, manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

**AccountServicer <AcctSvcr>** contains one of the following elements (see "PartyIdentification137Choice" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1509
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1510
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1510

## 36.1.2 Account Identification

### 36.1.2.1 AccountIdentification4

*Definition:* Unique identifier of an account, as assigned by the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			1178
	Identification <Id>	[1..1]	Text		1178

#### 36.1.2.1.1 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

**Proprietary <Prtry>** contains the following **SimpleIdentificationInformation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1178

##### 36.1.2.1.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.

*Datatype:* "RestrictedFINXMax35Text" on page 1985

### 36.1.2.2 SecuritiesAccount34

*Definition:* Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1179
	Type <Tp>	[0..1]	±		1179
	Name <Nm>	[0..1]	Text		1179

#### 36.1.2.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unambiguous identification for the account between the account owner and the account servicer."

*Datatype:* "RestrictedFINXMax35Text" on page 1985

#### 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 "PurposeCode8Choice" on page 1412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1412
Or}	Proprietary <Prtry>	[1..1]	±		1412

#### 36.1.2.2.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* "Max70Text" on page 1981

### 36.1.2.3 SecuritiesAccount33

*Definition:* Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1180
	Type <Tp>	[0..1]	±		1180
	Name <Nm>	[0..1]	Text		1180
	Designation <Dsgnt>	[0..1]	Text		1180

#### 36.1.2.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification for the account between the account owner and the account servicer.

*Datatype:* "RestrictedFINXMax35Text" on page 1985

#### 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 "PurposeCode8Choice" on page 1412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1412
Or}	Proprietary <Prtry>	[1..1]	±		1412

#### 36.1.2.3.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

*Datatype:* "Max70Text" on page 1981

#### 36.1.2.3.4 Designation <Dsgnt>

*Presence:* [0..1]

*Definition:* Supplementary registration information applying to a specific block of units for dealing and reporting purposes. The supplementary registration information may be used when all the units are registered, for example, to a funds supermarket, but holdings for each investor have to be reconciled individually.

*Datatype:* "Max35Text" on page 1980

#### 36.1.2.4 CashAccountIdentification6Choice

*Definition:* Unique identifier of an account, as assigned by the account servicer.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1181
Or}	Proprietary <Prtry>	[1..1]	Text		1181

#### 36.1.2.4.1 IBAN <IBAN>

*Presence:* [1..1]

*Definition:* International Bank Account Number (IBAN) - identifier used internationally by financial institutions to uniquely identify the account of a customer. Further specifications of the format and content of the IBAN can be found in the standard ISO 13616 "Banking and related financial services - International Bank Account Number (IBAN)" version 1997-10-01, or later revisions.

*Impacted by:* C15 "IBAN"

*Datatype:* "IBAN2007Identifier" on page 1975

##### Constraints

- **IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

#### 36.1.2.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

*Datatype:* "RestrictedFINX2Max34Text" on page 1983

### 36.1.3 Amount

#### 36.1.3.1 AmountAndDirection14

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

##### 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:* "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1832

**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 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 1976):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

**36.1.3.2 OtherAmounts36**

*Definition:* Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1182
	ChargesFees <ChrgsFees>	[0..1]	±		1183
	TradeAmount <TradAmt>	[0..1]	±		1183
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1183
	LocalTax <LclTax>	[0..1]	±		1184
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1184
	Other <Othr>	[0..1]	±		1184
	StampDuty <StmpDty>	[0..1]	±		1185
	TransactionTax <TxTax>	[0..1]	±		1185
	WithholdingTax <WhldgTax>	[0..1]	±		1185
	ConsumptionTax <CsmptnTax>	[0..1]	±		1185

**36.1.3.2.1 AccruedInterestAmount <AcrdIntrstAmt>**

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "[AmountAndDirection72](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1223
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1224

### 36.1.3.2.2 ChargesFees <ChrgsFees>

*Presence:* [0..1]

*Definition:* Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

**ChargesFees <ChrgsFees>** contains the following elements (see "[AmountAndDirection72](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1223
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1224

### 36.1.3.2.3 TradeAmount <TradAmt>

*Presence:* [0..1]

*Definition:* Principal amount of a trade (price multiplied by quantity).

**TradeAmount <TradAmt>** contains the following elements (see "[AmountAndDirection72](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1223
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1224

### 36.1.3.2.4 ExecutingBrokerAmount <ExctgBrkrAmt>

*Presence:* [0..1]

*Definition:* Amount of money paid to an executing broker as a commission.

**ExecutingBrokerAmount <ExctgBrkrAmt>** contains the following elements (see "AmountAndDirection72" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1223
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1224

### 36.1.3.2.5 LocalTax <LclTax>

*Presence:* [0..1]

*Definition:* Tax charged by the jurisdiction in which the financial instrument settles.

**LocalTax <LclTax>** contains the following elements (see "AmountAndDirection72" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1223
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1224

### 36.1.3.2.6 LocalBrokerCommission <LclBrkrComssn>

*Presence:* [0..1]

*Definition:* Amount of commission paid to a local broker.

**LocalBrokerCommission <LclBrkrComssn>** contains the following elements (see "AmountAndDirection72" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1223
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1224

### 36.1.3.2.7 Other <Othr>

*Presence:* [0..1]

*Definition:* An amount that is not indicated by a known business denomination.

**Other <Othr>** contains the following elements (see "AmountAndDirection72" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1223
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1224

**36.1.3.2.8 StampDuty <StmpDty>***Presence:* [0..1]*Definition:* Amount of stamp duty.**StampDuty <StmpDty>** contains the following elements (see "[AmountAndDirection72](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1223
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1224

**36.1.3.2.9 TransactionTax <TxTax>***Presence:* [0..1]*Definition:* Amount of transaction tax.**TransactionTax <TxTax>** contains the following elements (see "[AmountAndDirection72](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1223
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1224

**36.1.3.2.10 WithholdingTax <WhldgTax>***Presence:* [0..1]*Definition:* Amount of money that will be withheld by a tax authority.**WithholdingTax <WhldgTax>** contains the following elements (see "[AmountAndDirection72](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1223
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1224

**36.1.3.2.11 ConsumptionTax <CsmptnTax>***Presence:* [0..1]*Definition:* Amount of consumption tax.

**ConsumptionTax <CsmptnTax>** contains the following elements (see "[AmountAndDirection72](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1223
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1224

### 36.1.3.3 AmountAndDirection101

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1186
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1186
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1187
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1187
	Amount <Amt>	[0..1]	Amount	C1, C10	1187
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1187
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1188
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1188
	ValueDate <ValDt>	[0..1]	±		1188

#### 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 1976):

- *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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

**36.1.3.3.3 BrokerageAmountIndicator <BrkrAmtInd>**

*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 1976):

- *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 1976):

- *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:* "[RestrictedFINActiveCurrencyAndAmount](#)" on page 1831

**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 1849

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:* "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1832**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 "[ForeignExchangeTerms27](#)" on page 1320 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1320
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1320
	ExchangeRate <XchgRate>	[1..1]	Rate		1321
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C10	1321

**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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288



### 36.1.3.4 AmountAndDirection96

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1189
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1189
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1189
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1190
	Amount <Amt>	[1..1]	Amount	C1, C10	1190
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1190
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1190
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1191
	ValueDate <ValDt>	[0..1]	±		1191

#### 36.1.3.4.1 AccruedInterestIndicator <AcrdIntrstInd>

*Presence:* [0..1]

*Definition:* Indicates whether the net proceeds include interest accrued on the financial instrument.

*Datatype:* One of the following values must be used (see ["YesNoIndicator" on page 1976](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 36.1.3.4.2 StampDutyIndicator <StmpDtyInd>

*Presence:* [0..1]

*Definition:* Whether the net proceeds include stamp duty amount.

*Datatype:* One of the following values must be used (see ["YesNoIndicator" on page 1976](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 36.1.3.4.3 BrokerageAmountIndicator <BrkrgrAmtInd>

*Presence:* [0..1]

*Definition:* Indicates whether the net proceeds include brokerage fees for the transaction. If absent, element is not required.

*Datatype:* One of the following values must be used (see ["YesNoIndicator" on page 1976](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

**36.1.3.4.4 ResearchFeeIndicator <RsrchFeeInd>***Presence:* [0..1]*Definition:* Indicates whether the net proceeds include research fees for the transaction.*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

**36.1.3.4.5 Amount <Amt>***Presence:* [1..1]*Definition:* Amount of money in the cash entry.*Impacted by:* [C1 "ActiveCurrency"](#), [C10 "CurrencyAmount"](#)*Datatype:* ["RestrictedFINActiveCurrencyAndAmount"](#) on page 1831**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.

**36.1.3.4.6 CreditDebitIndicator <CdtDbtInd>***Presence:* [1..1]*Definition:* Indicates whether an entry is a credit or a debit.*Datatype:* ["CreditDebitCode"](#) on page 1849

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

**36.1.3.4.7 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>***Presence:* [0..1]*Definition:* Posting/settlement amount in its original currency when conversion from/into another currency has occurred.*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#), [C13 "CurrencyAmount"](#)*Datatype:* ["RestrictedFINActiveOrHistoricCurrencyAndAmount"](#) on page 1832

**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.

**36.1.3.4.8 ForeignExchangeDetails <FXDtIs>**

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms27](#)" on page 1320 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1320
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1320
	ExchangeRate <XchgRate>	[1..1]	Rate		1321
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C10	1321

**36.1.3.4.9 ValueDate <ValDt>**

*Presence:* [0..1]

*Definition:* Date and time at which the cash is at the disposal of the credit account owner, or ceases to be at the disposal of the debit account owner.

**ValueDate <ValDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

**36.1.3.5 AmountAndDirection92**

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1192
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1192
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1192
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1193
	ValueDate <ValDt>	[0..1]	±		1193

### 36.1.3.5.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "RestrictedFINActiveCurrencyAndAmount" on page 1831

#### 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.

### 36.1.3.5.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [1..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 1849

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

### 36.1.3.5.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

*Presence:* [0..1]

*Definition:* Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C13 "CurrencyAmount"

*Datatype:* "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1832

**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.

**36.1.3.5.4 ForeignExchangeDetails <FXDtIs>**

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms27](#)" on page 1320 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1320
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1320
	ExchangeRate <XchgRate>	[1..1]	Rate		1321
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C10	1321

**36.1.3.5.5 ValueDate <ValDt>**

*Presence:* [0..1]

*Definition:* Date and time at which the cash is at the disposal of the credit account owner, or ceases to be at the disposal of the debit account owner.

**ValueDate <ValDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

**36.1.3.6 OtherAmounts44**

*Definition:* Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1194
	ChargesFees <ChrgsFees>	[0..1]	±		1195
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1195
	TradeAmount <TradAmt>	[0..1]	±		1195
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1196
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1196
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1196
	LocalTax <LclTax>	[0..1]	±		1197
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1197
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1197
	Margin <Mrgn>	[0..1]	±		1198
	Other <Othr>	[0..1]	±		1198
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1198
	ShippingAmount <ShppgAmt>	[0..1]	±		1199
	SpecialConcession <SpclCncssn>	[0..1]	±		1199
	StampDuty <StrmpDty>	[0..1]	±		1199
	StockExchangeTax <StockXchgTax>	[0..1]	±		1200
	TransferTax <TrfTax>	[0..1]	±		1200
	TransactionTax <TxTax>	[0..1]	±		1200
	ValueAddedTax <ValAddedTax>	[0..1]	±		1201
	WithholdingTax <WhldgTax>	[0..1]	±		1201
	NetGainLoss <NetGnLoss>	[0..1]	±		1201
	ConsumptionTax <CsmptnTax>	[0..1]	±		1202
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1202
	BookValue <BookVal>	[0..1]	±		1202
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1203
	ResearchFee <RsrchFee>	[0..1]	±		1203

### 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 "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.6.7 PaymentLevyTax <PmtLevyTax>

*Presence:* [0..1]

*Definition:* Amount of payment levy tax.



**PaymentLevyTax <PmtLevyTax>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.6.9 LocalTaxCountrySpecific <LclTaxCtrySpfc>

*Presence:* [0..1]

*Definition:* Local tax country specific.

**LocalTaxCountrySpecific <LclTaxCtrySpfc>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

#### 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 "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

#### 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 "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

#### 36.1.3.6.16 StampDuty <StmpDty>

*Presence:* [0..1]

*Definition:* Amount of stamp duty.

**StampDuty <StmpDty>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.6.17 StockExchangeTax <StockXchgTax>

*Presence:* [0..1]

*Definition:* Amount of stock exchange tax.

**StockExchangeTax <StockXchgTax>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.6.19 TransactionTax <TxTax>

*Presence:* [0..1]

*Definition:* Amount of transaction tax.

**TransactionTax <TxTax>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.6.20 ValueAddedTax <ValAddedTax>

*Presence:* [0..1]

*Definition:* Amount of value-added tax.

**ValueAddedTax <ValAddedTax>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.6.23 ConsumptionTax <CsmptnTax>

*Presence:* [0..1]

*Definition:* Amount of consumption tax.

**ConsumptionTax <CsmptnTax>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 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 "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.6.25 BookValue <BookVal>

*Presence:* [0..1]

*Definition:* Cost of the securities. May be requested in some countries for tax purposes.

**BookValue <BookVal>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.6.26 CollateralMonitorAmount <CollMntrAmt>

*Presence:* [0..1]

*Definition:* Value of the collateral available for the delivery settlement process at the account level.

**CollateralMonitorAmount <CollMntrAmt>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.6.27 ResearchFee <RsrchFee>

*Presence:* [0..1]

*Definition:* Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

**ResearchFee <RsrchFee>** contains the following elements (see "[AmountAndDirection44](#)" on page 1231 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C18	1232
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1232
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C18	1232
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1233

### 36.1.3.7 OtherAmounts43

*Definition:* Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1204
	ChargesFees <ChrgsFees>	[0..1]	±		1205
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1205
	TradeAmount <TradAmt>	[0..1]	±		1205
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1206
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1206
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1206
	LocalTax <LclTax>	[0..1]	±		1207
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1207
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1207
	Margin <Mrgn>	[0..1]	±		1208
	Other <Othr>	[0..1]	±		1208
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1208
	ShippingAmount <ShppgAmt>	[0..1]	±		1209
	SpecialConcession <SpclCncssn>	[0..1]	±		1209
	StampDuty <StrmpDty>	[0..1]	±		1209
	StockExchangeTax <StockXchgTax>	[0..1]	±		1210
	TransferTax <TrfTax>	[0..1]	±		1210
	TransactionTax <TxTax>	[0..1]	±		1210
	ValueAddedTax <ValAddedTax>	[0..1]	±		1211
	WithholdingTax <WhldgTax>	[0..1]	±		1211
	NetGainLoss <NetGnLoss>	[0..1]	±		1211
	ConsumptionTax <CsmptnTax>	[0..1]	±		1212
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1212
	ResearchFee <RsrchFee>	[0..1]	±		1212

### 36.1.3.7.1 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.



**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.2 ChargesFees <ChrgsFees>

*Presence:* [0..1]

*Definition:* Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

**ChargesFees <ChrgsFees>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.3 CountryNationalFederalTax <CtryNtlFdrI Tax>

*Presence:* [0..1]

*Definition:* Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

**CountryNationalFederalTax <CtryNtlFdrI Tax>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.4 TradeAmount <TradAmt>

*Presence:* [0..1]

*Definition:* Principal amount of a trade (price multiplied by quantity).

**TradeAmount <TradAmt>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.5 ExecutingBrokerAmount <ExctgBrkrAmt>

*Presence:* [0..1]

*Definition:* Amount of money paid to an executing broker as a commission.

**ExecutingBrokerAmount <ExctgBrkrAmt>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.6 IssueDiscountAllowance <IsseDscntAllwnc>

*Presence:* [0..1]

*Definition:* Amount of money defined as a discount on a new issue or on a tranche of an existing issue.

**IssueDiscountAllowance <IsseDscntAllwnc>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.7 PaymentLevyTax <PmtLevyTax>

*Presence:* [0..1]

*Definition:* Amount of payment levy tax.

**PaymentLevyTax <PmtLevyTax>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.8 LocalTax <LclTax>

*Presence:* [0..1]

*Definition:* Tax charged by the jurisdiction in which the financial instrument settles.

**LocalTax <LclTax>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.9 LocalTaxCountrySpecific <LclTaxCtrySpfc>

*Presence:* [0..1]

*Definition:* Local tax country specific.

**LocalTaxCountrySpecific <LclTaxCtrySpfc>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.10 LocalBrokerCommission <LclBrkrComssn>

*Presence:* [0..1]

*Definition:* Amount of commission paid to a local broker.

**LocalBrokerCommission <LclBrkrComssn>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.11 Margin <Mrgn>

*Presence:* [0..1]

*Definition:* Amount of money deposited by the trading party in a margin account.

**Margin <Mrgn>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.12 Other <Othr>

*Presence:* [0..1]

*Definition:* An amount that is not indicated by a known business denomination.

**Other <Othr>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.13 RegulatoryAmount <RgltryAmt>

*Presence:* [0..1]

*Definition:* Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

**RegulatoryAmount <RgltryAmt>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

#### 36.1.3.7.14 ShippingAmount <ShppgAmt>

*Presence:* [0..1]

*Definition:* All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

**ShippingAmount <ShppgAmt>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

#### 36.1.3.7.15 SpecialConcession <SpclCncssn>

*Presence:* [0..1]

*Definition:* Amount of drawdown or other reduction from or in addition to the deal price.

**SpecialConcession <SpclCncssn>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

#### 36.1.3.7.16 StampDuty <StmpDty>

*Presence:* [0..1]

*Definition:* Amount of stamp duty.

**StampDuty <StmpDty>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.17 StockExchangeTax <StockXchgTax>

*Presence:* [0..1]

*Definition:* Amount of stock exchange tax.

**StockExchangeTax <StockXchgTax>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.18 TransferTax <TrfTax>

*Presence:* [0..1]

*Definition:* Amount of tax levied on a transfer of ownership of financial instrument.

**TransferTax <TrfTax>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.19 TransactionTax <TxTax>

*Presence:* [0..1]

*Definition:* Amount of transaction tax.

**TransactionTax <TxTax>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.20 ValueAddedTax <ValAddedTax>

*Presence:* [0..1]

*Definition:* Amount of value-added tax.

**ValueAddedTax <ValAddedTax>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.21 WithholdingTax <WhldgTax>

*Presence:* [0..1]

*Definition:* Amount of money that will be withheld by a tax authority.

**WithholdingTax <WhldgTax>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.22 NetGainLoss <NetGnLoss>

*Presence:* [0..1]

*Definition:* Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.

**NetGainLoss <NetGnLoss>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.23 ConsumptionTax <CsmptnTax>

*Presence:* [0..1]

*Definition:* Amount of consumption tax.

**ConsumptionTax <CsmptnTax>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.24 AccruedCapitalisationAmount <AcrdCptlstnAmt>

*Presence:* [0..1]

*Definition:* Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

**AccruedCapitalisationAmount <AcrdCptlstnAmt>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.7.25 ResearchFee <RsrchFee>

*Presence:* [0..1]



*Definition:* Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

**ResearchFee <RsrchFee>** contains the following elements (see "AmountAndDirection44" on page 1231 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C18	1232
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1232
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C18	1232
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1233

### 36.1.3.8 OtherAmounts42

*Definition:* Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1214
	ChargesFees <ChrgsFees>	[0..1]	±		1215
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1215
	TradeAmount <TradAmt>	[0..1]	±		1215
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1216
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1216
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1216
	LocalTax <LclTax>	[0..1]	±		1217
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1217
	Margin <Mrgn>	[0..1]	±		1217
	Other <Othr>	[0..1]	±		1218
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1218
	ShippingAmount <ShppgAmt>	[0..1]	±		1218
	SpecialConcession <SpclCncssn>	[0..1]	±		1219
	StampDuty <StmpDty>	[0..1]	±		1219
	StockExchangeTax <StockXchgTax>	[0..1]	±		1219
	TransferTax <TrfTax>	[0..1]	±		1220
	TransactionTax <TxTax>	[0..1]	±		1220
	ValueAddedTax <ValAddedTax>	[0..1]	±		1220
	WithholdingTax <WhldgTax>	[0..1]	±		1221
	NetGainLoss <NetGnLoss>	[0..1]	±		1221
	ConsumptionTax <CsmptnTax>	[0..1]	±		1221
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1222
	BookValue <BookVal>	[0..1]	±		1222
	ResearchFee <RsrchFee>	[0..1]	±		1222

### 36.1.3.8.1 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.2 ChargesFees <ChrgsFees>

*Presence:* [0..1]

*Definition:* Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

**ChargesFees <ChrgsFees>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.3 CountryNationalFederalTax <CtryNtlFdrlTax>

*Presence:* [0..1]

*Definition:* Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

**CountryNationalFederalTax <CtryNtlFdrlTax>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.4 TradeAmount <TradAmt>

*Presence:* [0..1]

*Definition:* Principal amount of a trade (price multiplied by quantity).

**TradeAmount <TradAmt>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.5 ExecutingBrokerAmount <ExctgBrkrAmt>

*Presence:* [0..1]

*Definition:* Amount of money paid to an executing broker as a commission.

**ExecutingBrokerAmount <ExctgBrkrAmt>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.6 IssueDiscountAllowance <IsseDscntAllwnc>

*Presence:* [0..1]

*Definition:* Amount of money defined as a discount on a new issue or on a tranche of an existing issue.

**IssueDiscountAllowance <IsseDscntAllwnc>** contains the following elements (see "AmountAndDirection58" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.7 PaymentLevyTax <PmtLevyTax>

*Presence:* [0..1]

*Definition:* Amount of payment levy tax.

**PaymentLevyTax <PmtLevyTax>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.8 LocalTax <LclTax>

*Presence:* [0..1]

*Definition:* Tax charged by the jurisdiction in which the financial instrument settles.

**LocalTax <LclTax>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.9 LocalBrokerCommission <LclBrkrComssn>

*Presence:* [0..1]

*Definition:* Amount of commission paid to a local broker.

**LocalBrokerCommission <LclBrkrComssn>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.10 Margin <Mrgn>

*Presence:* [0..1]

*Definition:* Amount of money deposited by the trading party in a margin account.

**Margin <Mrgn>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.11 Other <Othr>

*Presence:* [0..1]

*Definition:* An amount that is not indicated by a known business denomination.

**Other <Othr>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.12 RegulatoryAmount <RgltryAmt>

*Presence:* [0..1]

*Definition:* Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

**RegulatoryAmount <RgltryAmt>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.13 ShippingAmount <ShppgAmt>

*Presence:* [0..1]

*Definition:* All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

**ShippingAmount <ShppgAmt>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

#### 36.1.3.8.14 SpecialConcession <SpclCncssn>

*Presence:* [0..1]

*Definition:* Amount of drawdown or other reduction from or in addition to the deal price.

**SpecialConcession <SpclCncssn>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

#### 36.1.3.8.15 StampDuty <StmpDty>

*Presence:* [0..1]

*Definition:* Amount of stamp duty.

**StampDuty <StmpDty>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

#### 36.1.3.8.16 StockExchangeTax <StockXchgTax>

*Presence:* [0..1]

*Definition:* Amount of stock exchange tax.

**StockExchangeTax <StockXchgTax>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.17 TransferTax <TrfTax>

*Presence:* [0..1]

*Definition:* Amount of tax levied on a transfer of ownership of financial instrument.

**TransferTax <TrfTax>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.18 TransactionTax <TxTax>

*Presence:* [0..1]

*Definition:* Amount of transaction tax.

**TransactionTax <TxTax>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.19 ValueAddedTax <ValAddedTax>

*Presence:* [0..1]

*Definition:* Amount of value-added tax.



**ValueAddedTax <ValAddedTax>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.20 WithholdingTax <WhldgTax>

*Presence:* [0..1]

*Definition:* Amount of money that will be withheld by a tax authority.

**WithholdingTax <WhldgTax>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.21 NetGainLoss <NetGnLoss>

*Presence:* [0..1]

*Definition:* Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.

**NetGainLoss <NetGnLoss>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.22 ConsumptionTax <CsmptnTax>

*Presence:* [0..1]

*Definition:* Amount of consumption tax.

**ConsumptionTax <CsmptnTax>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.23 AccruedCapitalisationAmount <AcrdCptlstnAmt>

*Presence:* [0..1]

*Definition:* Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

**AccruedCapitalisationAmount <AcrdCptlstnAmt>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.24 BookValue <BookVal>

*Presence:* [0..1]

*Definition:* Cost of the securities. May be requested in some countries for tax purposes.

**BookValue <BookVal>** contains the following elements (see "[AmountAndDirection58](#)" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

### 36.1.3.8.25 ResearchFee <RsrchFee>

*Presence:* [0..1]

*Definition:* Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

**ResearchFee <RsrchFee>** contains the following elements (see "AmountAndDirection44" on page 1231 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C18	1232
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1232
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C18	1232
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1233

### 36.1.3.9 AmountAndDirection72

*Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1223
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1224

#### 36.1.3.9.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C13 "CurrencyAmount"

*Datatype:* "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1832

#### 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.

#### 36.1.3.9.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [0..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 1849

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

### 36.1.3.9.3 ForeignExchangeDetails <FXDtIs>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see ["ForeignExchangeTerms27"](#) on page 1320 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1320
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1320
	ExchangeRate <XchgRate>	[1..1]	Rate		1321
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C10	1321

### 36.1.3.10 AmountAndDirection67

*Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1224
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1225
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1225

#### 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:* ["RestrictedFINActiveCurrencyAndAmount"](#) on page 1831

#### 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 1849

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:* "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1832

#### 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 AmountAndDirection66

*Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1225
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1226
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1226
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1226

#### 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:* "RestrictedFINActiveCurrencyAndAmount" on page 1831

#### 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 1849

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:* "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1832

#### 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 <FXDtls>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms27](#)" on page 1320 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1320
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1320
	ExchangeRate <XchgRate>	[1..1]	Rate		1321
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C10	1321

### 36.1.3.12 AmountAndDirection59

*Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1227
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1227

#### 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:* "[RestrictedFINActiveOrHistoricCurrencyAndAmount](#)" on page 1832

#### 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 1849

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

**36.1.3.13 AmountAndDirection58**

*Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1228
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1228
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1228
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1229

**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:* "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1832

**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 1849

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:* "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1832



**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 "[ForeignExchangeTerms27](#)" on page 1320 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1320
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1320
	ExchangeRate <XchgRate>	[1..1]	Rate		1321
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C10	1321

**36.1.3.14 AmountAndDirection57**

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1229
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1230

**36.1.3.14.1 Amount <Amt>**

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "RestrictedFINActiveCurrencyAndAmount" on page 1831

**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.

### 36.1.3.14.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [1..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 1849

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

### 36.1.3.15 AmountAndDirection55

*Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1230
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1231
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C13	1231
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1231

#### 36.1.3.15.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C13 "CurrencyAmount"

*Datatype:* "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1832

#### 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.

**36.1.3.15.2 CreditDebitIndicator <CdtDbtInd>***Presence:* [0..1]*Definition:* Indicates whether an entry is a credit or a debit.*Datatype:* "CreditDebitCode" on page 1849

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

**36.1.3.15.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>***Presence:* [0..1]*Definition:* Posting/settlement amount in its original currency when conversion from/into another currency has occurred.*Impacted by:* C2 "ActiveOrHistoricCurrency", C13 "CurrencyAmount"*Datatype:* "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1832**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.

**36.1.3.15.4 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 1445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1445
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1445
	ExchangeRate <XchgRate>	[1..1]	Rate		1446
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C9	1446

**36.1.3.16 AmountAndDirection44***Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C18	1232
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1232
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C2, C18	1232
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1233

### 36.1.3.16.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C18 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1830

#### 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.

### 36.1.3.16.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [0..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 1849

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

### 36.1.3.16.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

*Presence:* [0..1]

*Definition:* Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C18 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1830

**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.

**36.1.3.16.4 ForeignExchangeDetails <FXDtIs>**

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms23](#)" on page 1445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1445
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1445
	ExchangeRate <XchgRate>	[1..1]	Rate		1446
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C9	1446

**36.1.3.17 AmountAndDirection19**

*Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C10	1233
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1234

**36.1.3.17.1 Amount <Amt>**

*Presence:* [1..1]

*Definition:* Amount of money that is debited or credited.

*Impacted by:* [C1 "ActiveCurrency"](#), [C10 "CurrencyAmount"](#)

*Datatype:* "[RestrictedFINActiveCurrencyAndAmount](#)" on page 1831

**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.

### 36.1.3.17.2 CreditDebit <CdtDbt>

*Presence:* [0..1]

*Definition:* Indicates if the amount is a debited or a credited.

*Datatype:* "CreditDebitCode" on page 1849

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

### 36.1.3.18 AmountAndDirection18

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1234
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1234

#### 36.1.3.18.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C13 "CurrencyAmount"

*Datatype:* "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1832

#### 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.

#### 36.1.3.18.2 CreditDebit <CdtDbt>

*Presence:* [1..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 1849

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

## 36.1.4 Balance

### 36.1.4.1 BalanceAmounts4

*Definition:* Amounts linked to a securities balance, for example, holding value.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1235
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1235
	BookValue <BookVal>	[0..1]	±		1236
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1236
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1236

#### 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 "AmountAndDirection14" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

#### 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 "[AmountAndDirection14](#)" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

#### 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 "[AmountAndDirection14](#)" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

#### 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 "[AmountAndDirection14](#)" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

#### 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 "[AmountAndDirection14](#)" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

#### 36.1.4.2 AggregateBalancePerSafekeepingPlace36

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account at a specified place of safekeeping.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C26	1237
	PlaceOfListing <PlcOfListg>	[0..1]	±		1238
	Pledgee <Pldgee>	[0..1]	±	C24	1238
	AggregateBalance <AggtBal>	[1..1]	±		1239
	AvailableBalance <AvlblBal>	[0..1]	±		1239
	NotAvailableBalance <NotAvlblBal>	[0..1]	±		1240
	PriceDetails <PricDtls>	[0..*]	±	C33	1240
	ForeignExchangeDetails <FXDtls>	[0..*]	±		1240
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		1241
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±	C17	1241
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±	C17	1241
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1242
	ExposureType <XpsrTp>	[0..1]	±		1242
	BalanceBreakdown <BalBrkdown>	[0..*]	±	C9, C31	1243
	AdditionalBalanceBreakdown <AddtlBalBrkdown>	[0..*]	±	C18, C32	1243
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		1244

### 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.

#### 36.1.4.2.1 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* C26 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see ["SafeKeepingPlace4"](#) on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 36.1.4.2.2 PlaceOfListing <PlcOfListg>

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see ["MarketIdentification4Choice"](#) on page 1341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1341
Or}	Description <Desc>	[1..1]	Text		1341

#### 36.1.4.2.3 Pledgee <Pldgee>

*Presence:* [0..1]

*Definition:* Entity to which the financial instruments are pledged.

*Impacted by:* [C24 "PledgeeTypeAndIdentificationOrLEIRule"](#)

**Pledgee <Pldgee>** contains the following elements (see "Pledgee4" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1507
{Or	TypeAndIdentification <TpAndId>	[1..1]			1507
	Identification <Id>	[1..1]	IdentifierSet	C2	1508
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1508
Or	Identification <Id>	[1..1]			1508
	Identification <Id>	[0..1]	Text		1508
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1509
Or}	Proprietary <Prtry>	[1..1]	±		1509
	LEI <LEI>	[0..1]	IdentifierSet		1509

#### Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

#### 36.1.4.2.4 AggregateBalance <AggtBal>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**AggregateBalance <AggtBal>** contains the following elements (see "Balance10" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1270
	Quantity <Qty>	[1..1]	±		1270

#### 36.1.4.2.5 AvailableBalance <AvlBlBal>

*Presence:* [0..1]

*Definition:* Total quantity of financial instruments of the balance that is available.

**AvailableBalance <AvlBlBal>** contains the following elements (see "Balance12" on page 1268 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1268
	Quantity <Qty>	[1..1]	±		1269

**36.1.4.2.6 NotAvailableBalance <NotAvlBlBal>***Presence:* [0..1]*Definition:* Total quantity of financial instruments of the balance that is not available.**NotAvailableBalance <NotAvlBlBal>** contains one of the following elements (see "BalanceQuantity12Choice" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1271
Or}	Proprietary <Prtry>	[1..1]	±		1271

**36.1.4.2.7 PriceDetails <PricDtls>***Presence:* [0..\*]*Definition:* Price of the financial instrument in one or more currencies.*Impacted by:* C33 "ValueRule"**PriceDetails <PricDtls>** contains the following elements (see "PriceInformation22" on page 1535 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1535
	Value <Val>	[1..1]			1535
{Or	Rate <Rate>	[1..1]	Rate		1536
Or	Amount <Amt>	[1..1]	Amount	C2	1536
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1536
	ValueType <ValTp>	[1..1]	±		1536
	SourceOfPrice <SrcOfPric>	[0..1]			1537
	Identification <Id>	[0..1]	±		1537
	Type <Tp>	[1..1]			1537
{Or	Code <Cd>	[1..1]	CodeSet		1537
Or}	Proprietary <Prtry>	[1..1]	±		1538
	QuotationDate <QtnDt>	[0..1]	±		1538

**Constraints**

- ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

**36.1.4.2.8 ForeignExchangeDetails <FXDtls>***Presence:* [0..\*]*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms35](#)" on page 1321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1321
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1322
	ExchangeRate <XchgRate>	[1..1]	Rate		1322
	QuotationDate <QtnDt>	[0..1]	DateTime		1322
	QuotingInstitution <QtgInstn>	[0..1]	±		1322

#### 36.1.4.2.9 DaysAccrued <DaysAcrd>

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "[Number](#)" on page 1977

#### 36.1.4.2.10 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the base currency of the account.

*Impacted by:* [C17 "EligibleCollateralValueRule"](#)

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "[BalanceAmounts4](#)" on page 1235 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1235
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1235
	BookValue <BookVal>	[0..1]	±		1236
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1236
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1236

#### Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

#### 36.1.4.2.11 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

*Impacted by:* [C17 "EligibleCollateralValueRule"](#)

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "[BalanceAmounts4](#)" on page 1235 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1235
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1235
	BookValue <BookVal>	[0..1]	±		1236
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1236
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1236

#### Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

#### 36.1.4.2.12 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown56](#)" on page 1549 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1549
	LotQuantity <LotQty>	[0..1]	±		1549
	LotDateTime <LotDtTm>	[0..1]	±		1549
	LotPrice <LotPric>	[0..1]	±		1550
	TypeOfPrice <TpOfPric>	[0..1]	±		1550

#### 36.1.4.2.13 ExposureType <XpsrTp>

*Presence:* [0..1]

*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.

**ExposureType <XpsrTp>** contains one of the following elements (see "[ExposureType17Choice](#)" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1432
Or}	Proprietary <Prtry>	[1..1]	±		1434

**36.1.4.2.14 BalanceBreakdown <BalBrkdw>***Presence:* [0..\*]*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.*Impacted by:* C9 "AvailableWithNoStatusRule", C31 "SubBalanceAdditionalDetailsRule"**BalanceBreakdown <BalBrkdw>** contains the following elements (see "SubBalanceInformation19" on page 1251 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1252
	Quantity <Qty>	[1..1]	±		1252
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1252
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1253
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls>	[0..*]	±	C18, C32	1253

**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.

**36.1.4.2.15 AdditionalBalanceBreakdown <AddtlBalBrkdw>***Presence:* [0..\*]*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).*Impacted by:* C18 "EligibleForCollateralPurposesRule", C32 "SubBalanceAdditionalDetailsRule"**AdditionalBalanceBreakdown <AddtlBalBrkdw>** contains the following elements (see "AdditionalBalanceInformation19" on page 1253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1254
	Quantity <Qty>	[1..1]	±		1254
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1255
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1255

**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.

**36.1.4.2.16 HoldingAdditionalDetails <HldgAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "RestrictedFINXMax350Text" on page 1985

**36.1.4.3 AggregateBalancePerSafekeepingPlace35**

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account at a specified place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[1..1]	±	C26	1245
	PlaceOfListing <PlcOfListg>	[0..1]	±		1245
	Pledgee <Pldgee>	[0..1]	±	C24	1245
	AggregateBalance <AggtBal>	[1..1]	±		1246
	PriceDetails <PricDtls>	[1..*]	±	C33	1246
	ForeignExchangeDetails <FXDtls>	[0..*]	±		1247
	DaysAccrued <DaysAcrd>	[0..1]	Quantity		1247
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[1..1]	±		1248
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1248
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1248
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1249
	ExposureType <XpsrTp>	[0..1]	±		1249
	BalanceBreakdown <BalBrkdwn>	[0..*]	±	C8, C29	1249
	AdditionalBalanceBreakdown <AddtlBalBrkdwn>	[0..*]	±	C16, C30	1250
	HoldingAdditionalDetails <HldgAddtlDtls>	[0..1]	Text		1251



**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.

**36.1.4.3.1 SafekeepingPlace <SfkpgPlc>**

*Presence:* [1..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* C26 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "SafeKeepingPlace4" on page 1556 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

**Constraints**

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

**36.1.4.3.2 PlaceOfListing <PlcOfListg>**

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see "MarketIdentification4Choice" on page 1341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1341
Or}	Description <Desc>	[1..1]	Text		1341

**36.1.4.3.3 Pledgee <Pldgee>**

*Presence:* [0..1]

*Definition:* Choice between formats for the entity to which the financial instruments are pledged.

*Impacted by:* C24 "PledgeeTypeAndIdentificationOrLEIRule"

**Pledgee <Pldgee>** contains the following elements (see "Pledgee4" on page 1506 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1507
{Or	TypeAndIdentification <TpAndId>	[1..1]			1507
	Identification <Id>	[1..1]	IdentifierSet	C2	1508
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1508
Or	Identification <Id>	[1..1]			1508
	Identification <Id>	[0..1]	Text		1508
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1509
Or}	Proprietary <Prtry>	[1..1]	±		1509
	LEI <LEI>	[0..1]	IdentifierSet		1509

#### Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

#### 36.1.4.3.4 AggregateBalance <AggtBal>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**AggregateBalance <AggtBal>** contains the following elements (see "Balance10" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1270
	Quantity <Qty>	[1..1]	±		1270

#### 36.1.4.3.5 PriceDetails <PricDtls>

*Presence:* [1..\*]

*Definition:* Price of the financial instrument in one or more currencies.

*Impacted by:* C33 "ValueRule"

**PriceDetails <PricDtls>** contains the following elements (see "[PriceInformation22](#)" on page 1535 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1535
	Value <Val>	[1..1]			1535
{Or	Rate <Rate>	[1..1]	Rate		1536
Or	Amount <Amt>	[1..1]	Amount	C2	1536
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1536
	ValueType <ValTp>	[1..1]	±		1536
	SourceOfPrice <SrcOfPric>	[0..1]			1537
	Identification <Id>	[0..1]	±		1537
	Type <Tp>	[1..1]			1537
{Or	Code <Cd>	[1..1]	CodeSet		1537
Or}	Proprietary <Prtry>	[1..1]	±		1538
	QuotationDate <QtnDt>	[0..1]	±		1538

#### Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

#### 36.1.4.3.6 ForeignExchangeDetails <FXDtls>

*Presence:* [0..\*]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtls>** contains the following elements (see "[ForeignExchangeTerms35](#)" on page 1321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1321
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1322
	ExchangeRate <XchgRate>	[1..1]	Rate		1322
	QuotationDate <QtnDt>	[0..1]	DateTime		1322
	QuotingInstitution <QtgInstn>	[0..1]	±		1322

#### 36.1.4.3.7 DaysAccrued <DaysAcrd>

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "Number" on page 1977

### 36.1.4.3.8 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [1..1]

*Definition:* Valuation amounts provided in the base currency of the account.

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "BalanceAmounts5" on page 1279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1280
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1280
	BookValue <BookVal>	[0..1]	±		1280
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1280
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1281

### 36.1.4.3.9 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts5" on page 1279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1280
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1280
	BookValue <BookVal>	[0..1]	±		1280
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1280
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1281

### 36.1.4.3.10 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in a currency other than the base currency of the account.

**AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>** contains the following elements (see "BalanceAmounts5" on page 1279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1280
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1280
	BookValue <BookVal>	[0..1]	±		1280
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1280
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1281

#### 36.1.4.3.11 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "QuantityBreakdown55" on page 1546 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1546
	LotQuantity <LotQty>	[0..1]	±		1547
	LotDateTime <LotDtTm>	[0..1]	±		1547
	LotPrice <LotPric>	[0..1]	±		1547
	TypeOfPrice <TpOfPric>	[0..1]	±		1547
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1548
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1548
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1548

#### 36.1.4.3.12 ExposureType <XpsrTp>

*Presence:* [0..1]

*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.

**ExposureType <XpsrTp>** contains one of the following elements (see "ExposureType17Choice" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1432
Or}	Proprietary <Prtry>	[1..1]	±		1434

#### 36.1.4.3.13 BalanceBreakdown <BalBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.

*Impacted by:* C8 "AvailableWithNoStatusRule", C29 "SubBalanceAdditionalDetailsRule"

**BalanceBreakdown <BalBrkdown>** contains the following elements (see "SubBalanceInformation16" on page 1272 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1273
	Quantity <Qty>	[1..1]			1273
{Or	Quantity <Qty>	[1..1]	±		1273
Or	Proprietary <Prtry>	[1..1]	±		1274
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1274
	Quantity <Qty>	[1..1]	±		1274
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1274
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1275
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdownDtls>	[0..*]	±	C16, C30	1275

#### 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.

#### 36.1.4.3.14 AdditionalBalanceBreakdown <AddtlBalBrkdown>

*Presence:* [0..\*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* C16 "EligibleForCollateralPurposesRule", C30 "SubBalanceAdditionalDetailsRule"

**AdditionalBalanceBreakdown <AddtlBalBrkdwn>** contains the following elements (see "AdditionalBalanceInformation16" on page 1275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1276
	Quantity <Qty>	[1..1]			1276
{Or	Quantity <Qty>	[1..1]	±		1277
Or	Proprietary <Prtry>	[1..1]	±		1277
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1277
	Quantity <Qty>	[1..1]	±		1278
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1278
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1278

#### 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.

#### 36.1.4.3.15 HoldingAdditionalDetails <HldgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "RestrictedFINXMax350Text" on page 1985

#### 36.1.4.4 SubBalanceInformation19

*Definition:* Net position of a segregated holding of a single security within the overall position held in the securities account, for example, sub-balance per status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1252
	Quantity <Qty>	[1..1]	±		1252
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1252
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1253
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C18, C32	1253

**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.

**36.1.4.4.1 SubBalanceType <SubBalTp>**

*Presence:* [1..1]

*Definition:* Reason for the sub-balance.

**SubBalanceType <SubBalTp>** contains one of the following elements (see "[SubBalanceType13Choice](#)" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1257
Or}	Proprietary <Prtry>	[1..1]	±		1258

**36.1.4.4.2 Quantity <Qty>**

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains the following elements (see "[Balance13](#)" on page 1266 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1266
	Quantity <Qty>	[1..1]			1267
{Or	Quantity <Qty>	[1..1]	±		1267
Or	Proprietary <Prtry>	[1..1]	±		1267
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1267
	Quantity <Qty>	[1..1]	±		1268
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1268

**36.1.4.4.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional subbalance information.

*Datatype:* "[RestrictedFINXMax140Text](#)" on page 1983



**36.1.4.4.4 QuantityBreakdown <QtyBrkdwn>***Presence:* [0..\*]*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see ["QuantityBreakdown56"](#) on page 1549 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1549
	LotQuantity <LotQty>	[0..1]	±		1549
	LotDateTime <LotDtTm>	[0..1]	±		1549
	LotPrice <LotPric>	[0..1]	±		1550
	TypeOfPrice <TpOfPric>	[0..1]	±		1550

**36.1.4.4.5 AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>***Presence:* [0..\*]*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).*Impacted by:* C18 "EligibleForCollateralPurposesRule", C32 "SubBalanceAdditionalDetailsRule"**AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>** contains the following elements (see ["AdditionalBalanceInformation19"](#) on page 1253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1254
	Quantity <Qty>	[1..1]	±		1254
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1255
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1255

**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.

**36.1.4.5 AdditionalBalanceInformation19***Definition:* Subbalances providing additional information on a specific position but that is not to be accounted for in the building of the aggregate balance, for example, registered.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1254
	Quantity <Qty>	[1..1]	±		1254
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1255
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1255

**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.

**36.1.4.5.1 SubBalanceType <SubBalTp>**

*Presence:* [1..1]

*Definition:* Reason for the sub-balance.

**SubBalanceType <SubBalTp>** contains one of the following elements (see "SubBalanceType14Choice" on page 1255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1255
Or}	Proprietary <Prtry>	[1..1]	±		1256

**36.1.4.5.2 Quantity <Qty>**

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains the following elements (see "Balance13" on page 1266 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1266
	Quantity <Qty>	[1..1]			1267
{Or	Quantity <Qty>	[1..1]	±		1267
Or	Proprietary <Prtry>	[1..1]	±		1267
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1267
	Quantity <Qty>	[1..1]	±		1268
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1268

#### 36.1.4.5.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional sub-balance information.

*Datatype:* "RestrictedFINXMax140Text" on page 1983

#### 36.1.4.5.4 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "QuantityBreakdown56" on page 1549 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1549
	LotQuantity <LotQty>	[0..1]	±		1549
	LotDateTime <LotDtTm>	[0..1]	±		1549
	LotPrice <LotPric>	[0..1]	±		1550
	TypeOfPrice <TpOfPric>	[0..1]	±		1550

#### 36.1.4.6 SubBalanceType14Choice

*Definition:* Choice of format for the sub-balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1255
Or}	Proprietary <Prtry>	[1..1]	±		1256

#### 36.1.4.6.1 Code <Cd>

*Presence:* [1..1]

**Definition:** Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

**Datatype:** "SecuritiesBalanceType7Code" on page 1930

CodeName	Name	Definition
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
OTHR	Unclassified	Other. See Narrative.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.

#### 36.1.4.6.2 Proprietary <Prtry>

**Presence:** [1..1]

**Definition:** Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 36.1.4.7 SubBalanceType13Choice

**Definition:** Choice of format for the sub-balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1257
Or}	Proprietary <Prtry>	[1..1]	±		1258

### 36.1.4.7.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

*Datatype:* "SecuritiesBalanceType12Code" on page 1928

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
BODE	PendingBorrowedDelivery	Balance of financial instruments that are pending delivery in relation to a borrow transaction.
BORE	PendingBorrowedReceipt	Balance of financial instruments that are pending receipt in relation to a borrow transaction.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
LOAN	OnLoan	Loan for consumption.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.
LORE	PendingOnLoanReceipt	Balance of financial instruments that are pending receipt in relation to a lending transaction.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.

CodeName	Name	Definition
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PEND	PendingDelivery	Processing has not been completed.
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
WDOC	WaitingDocumentation	Financial instrument is unavailable due to missing or incomplete documentation pertaining to the account, or due to a missing or incomplete order.
BTRA	BeingTransferred	Financial instrument is unavailable as a result of a transfer order, pending movement in the shareholders' register.

### 36.1.4.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.4.8 ClosingBalance4

*Definition:* Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1259
	ClosingBalance <ClsgBal>	[1..1]	±		1259

#### Constraints

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

#### 36.1.4.8.1 ShortLongIndicator <ShrtLngInd>

*Presence:* [1..1]

*Definition:* Indication that the position is short or long.

*Datatype:* "ShortLong1Code" on page 1959

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 ClosingBalance <ClsgBal>

*Presence:* [1..1]

*Definition:* Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

**ClosingBalance <ClsgBal>** contains one of the following elements (see "ClosingBalance5Choice" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Final <Fnl>	[1..1]	±		1260
Or}	Intermediary <Intrmy>	[1..1]	±		1261

### 36.1.4.9 OpeningBalance4

*Definition:* Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1260
	OpeningBalance <OpngBal>	[1..1]	±		1260

**Constraints**

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

**36.1.4.9.1 ShortLongIndicator <ShrtLngInd>**

*Presence:* [1..1]

*Definition:* Indication that the position is short or long.

*Datatype:* "ShortLong1Code" on page 1959

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 OpeningBalance <OpngBal>**

*Presence:* [1..1]

*Definition:* Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

**OpeningBalance <OpngBal>** contains one of the following elements (see "[OpeningBalance5Choice](#)" on page 1261 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	First <Frst>	[1..1]	±		1261
Or}	Intermediary <Intrmy>	[1..1]	±		1261

**36.1.4.10 ClosingBalance5Choice**

*Definition:* Choice of closing balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Final <Fnl>	[1..1]	±		1260
Or}	Intermediary <Intrmy>	[1..1]	±		1261

**36.1.4.10.1 Final <Fnl>**

*Presence:* [1..1]

*Definition:* Sum of the opening balance and all entries booked to the account at the close of the statement period.



**Final <Fnl>** contains one of the following elements (see "[BalanceQuantity12Choice](#)" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1271
Or}	Proprietary <Prtry>	[1..1]	±		1271

#### 36.1.4.10.2 Intermediary <Intrmy>

*Presence:* [1..1]

*Definition:* Closing balance of this page only. This balance must be the intermediary opening balance of the next page of the same statement.

**Intermediary <Intrmy>** contains one of the following elements (see "[BalanceQuantity12Choice](#)" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1271
Or}	Proprietary <Prtry>	[1..1]	±		1271

#### 36.1.4.11 OpeningBalance5Choice

*Definition:* Choice of opening balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	First <Frst>	[1..1]	±		1261
Or}	Intermediary <Intrmy>	[1..1]	±		1261

##### 36.1.4.11.1 First <Frst>

*Presence:* [1..1]

*Definition:* Opening balance for the statement period. It always equals the closing balance of the previous statement.

**First <Frst>** contains one of the following elements (see "[BalanceQuantity12Choice](#)" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1271
Or}	Proprietary <Prtry>	[1..1]	±		1271

##### 36.1.4.11.2 Intermediary <Intrmy>

*Presence:* [1..1]

*Definition:* Opening balance of this page only. This balance must be the intermediary closing balance of the previous page of the same statement.

**Intermediary <Intrmy>** contains one of the following elements (see "BalanceQuantity12Choice" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1271
Or}	Proprietary <Prtry>	[1..1]	±		1271

### 36.1.4.12 SecuritiesBalanceType8Choice

*Definition:* Choice of format for the balance type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1262
Or}	Proprietary <Prtry>	[1..1]	±		1264

#### 36.1.4.12.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Sub-balance expressed as an ISO 20022 code.

*Datatype:* "SecuritiesBalanceType11Code" on page 1926

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.

CodeName	Name	Definition
LOAN	OnLoan	Loan for consumption.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.

**36.1.4.12.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Sub-balance expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.4.13 SecuritiesSubBalanceTypeAndQuantityBreakdown4***Definition:* Quantity breakdown information for a specific securities balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1264
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1264

**36.1.4.13.1 Type <Tp>***Presence:* [1..1]*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).**Type <Tp>** contains one of the following elements (see "[SecuritiesBalanceType8Choice](#)" on page 1262 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1262
Or}	Proprietary <Prtry>	[1..1]	±		1264

**36.1.4.13.2 QuantityBreakdown <QtyBrkdwn>***Presence:* [0..\*]*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown34](#)" on page 1551 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1551
	LotQuantity <LotQty>	[0..1]	±		1551
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1552

### 36.1.4.14 SecuritiesBalanceType11Choice

*Definition:* Choice of format for the balance type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1265
Or}	Proprietary <Prtry>	[1..1]	±		1266

#### 36.1.4.14.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Sub-balance expressed as an ISO 20022 code.

*Datatype:* "SecuritiesBalanceType13Code" on page 1929

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal

CodeName	Name	Definition
		documentation has not yet been received.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.

#### 36.1.4.14.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Sub-balance expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 36.1.4.15 Balance13

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1266
	Quantity <Qty>	[1..1]			1267
{Or	Quantity <Qty>	[1..1]	±		1267
Or	Proprietary <Prtry>	[1..1]	±		1267
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1267
	Quantity <Qty>	[1..1]	±		1268
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1268

##### 36.1.4.15.1 ShortLongIndicator <ShrtLngInd>

*Presence:* [0..1]

*Definition:* Indication that the position is short or long.

*Datatype:* "[ShortLong1Code](#)" on page 1959

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.

**36.1.4.15.2 Quantity <Qty>***Presence:* [1..1]*Definition:* Total quantity of financial instruments of the balance.**Quantity <Qty>** contains one of the following **SubBalanceQuantity7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1267
Or	Proprietary <Prtry>	[1..1]	±		1267
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1267
	Quantity <Qty>	[1..1]	±		1268
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1268

**36.1.4.15.2.1 Quantity <Qty>***Presence:* [1..1]*Definition:* Quantity of securities in the sub-balance.**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity15Choice](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

**36.1.4.15.2.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Quantity of securities in the sub-balance.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification144](#)" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1334
	Issuer <Issr>	[1..1]	Text		1334
	SchemeName <SchmeNm>	[0..1]	Text		1335
	Balance <Bal>	[1..1]	Quantity		1335

**36.1.4.15.2.3 QuantityAndAvailability <QtyAndAvlbt>***Presence:* [1..1]*Definition:* Quantity of securities in the sub-balance and whether the balance is available.

**QuantityAndAvailability <QtyAndAvlbt>** contains the following **QuantityAndAvailability2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	±		1268
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1268

#### 36.1.4.15.2.3.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity15Choice](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

#### 36.1.4.15.2.3.2 AvailabilityIndicator <AvlbtInd>

*Presence:* [1..1]

*Definition:* Indicates whether the quantity of securities on the sub-balance is available.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 36.1.4.16 Balance12

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1268
	Quantity <Qty>	[1..1]	±		1269

#### 36.1.4.16.1 ShortLongIndicator <ShrtLngInd>

*Presence:* [0..1]

*Definition:* Indication that the position is short or long.

*Datatype:* "[ShortLong1Code](#)" on page 1959

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.



CodeName	Name	Definition
LONG	Long	Position is long, that is, the balance is positive.

### 36.1.4.16.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see "[BalanceQuantity12Choice](#)" on page 1270 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1271
Or}	Proprietary <Prtry>	[1..1]	±		1271

### 36.1.4.17 Balance11

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1269
	Quantity <Qty>	[1..1]	±		1269

#### 36.1.4.17.1 ShortLongIndicator <ShrtLngInd>

*Presence:* [0..1]

*Definition:* Indication that the position is short or long.

*Datatype:* "[ShortLong1Code](#)" on page 1959

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.

#### 36.1.4.17.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see "[BalanceQuantity10Choice](#)" on page 1271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1271
Or}	Proprietary <Prtry>	[1..1]	±		1272

### 36.1.4.18 Balance10

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1270
	Quantity <Qty>	[1..1]	±		1270

#### 36.1.4.18.1 ShortLongIndicator <ShrtLngInd>

*Presence:* [1..1]

*Definition:* Indication that the position is short or long.

*Datatype:* "[ShortLong1Code](#)" on page 1959

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.

#### 36.1.4.18.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see "[BalanceQuantity10Choice](#)" on page 1271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1271
Or}	Proprietary <Prtry>	[1..1]	±		1272

### 36.1.4.19 BalanceQuantity12Choice

*Definition:* Choice between quantity formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1271
Or}	Proprietary <Prtry>	[1..1]	±		1271

#### 36.1.4.19.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity15Choice](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

#### 36.1.4.19.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification144](#)" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1334
	Issuer <Issr>	[1..1]	Text		1334
	SchemeName <SchmeNm>	[0..1]	Text		1335
	Balance <Bal>	[1..1]	Quantity		1335

#### 36.1.4.20 BalanceQuantity10Choice

*Definition:* Choice between quantity formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1271
Or}	Proprietary <Prtry>	[1..1]	±		1272

#### 36.1.4.20.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see "[Quantity10Choice](#)" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

### 36.1.4.20.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification144](#)" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1334
	Issuer <Issr>	[1..1]	Text		1334
	SchemeName <SchmeNm>	[0..1]	Text		1335
	Balance <Bal>	[1..1]	Quantity		1335

### 36.1.4.21 SubBalanceInformation16

*Definition:* Net position of a segregated holding of a single security within the overall position held in the securities account, for example sub-balance per status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1273
	Quantity <Qty>	[1..1]			1273
{Or	Quantity <Qty>	[1..1]	±		1273
Or	Proprietary <Prtry>	[1..1]	±		1274
Or}	QuantityAndAvailability <QtyAndAvlbtly>	[1..1]			1274
	Quantity <Qty>	[1..1]	±		1274
	AvailabilityIndicator <AvlbtlyInd>	[1..1]	Indicator		1274
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1275
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C16, C30	1275

#### 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 "SubBalanceType13Choice" on page 1256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1257
Or}	Proprietary <Prtry>	[1..1]	±		1258

### 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 **SubBalanceQuantity7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1273
Or	Proprietary <Prtry>	[1..1]	±		1274
Or}	QuantityAndAvailability <QtyAndAvlbtly>	[1..1]			1274
	Quantity <Qty>	[1..1]	±		1274
	AvailabilityIndicator <AvlbtlyInd>	[1..1]	Indicator		1274

#### 36.1.4.21.2.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtdVal>	[1..1]	Amount		1319

**36.1.4.21.2.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Quantity of securities in the sub-balance.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification144](#)" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1334
	Issuer <Issr>	[1..1]	Text		1334
	SchemeName <SchmeNm>	[0..1]	Text		1335
	Balance <Bal>	[1..1]	Quantity		1335

**36.1.4.21.2.3 QuantityAndAvailability <QtyAndAvlbt>***Presence:* [1..1]*Definition:* Quantity of securities in the sub-balance and whether the balance is available.

**QuantityAndAvailability <QtyAndAvlbt>** contains the following **QuantityAndAvailability2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	±		1274
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1274

**36.1.4.21.2.3.1 Quantity <Qty>***Presence:* [1..1]*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity15Choice](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

**36.1.4.21.2.3.2 AvailabilityIndicator <AvlbtInd>***Presence:* [1..1]*Definition:* Indicates whether the quantity of securities on the sub-balance is available.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

**36.1.4.21.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>***Presence:* [0..1]*Definition:* Provides additional subbalance information.*Datatype:* "RestrictedFINXMax140Text" on page 1983**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 "AdditionalBalanceInformation16" on page 1275 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1276
	Quantity <Qty>	[1..1]			1276
{Or	Quantity <Qty>	[1..1]	±		1277
Or	Proprietary <Prtry>	[1..1]	±		1277
Or}	QuantityAndAvailability <QtyAndAvlbtty>	[1..1]			1277
	Quantity <Qty>	[1..1]	±		1278
	AvailabilityIndicator <AvlbttyInd>	[1..1]	Indicator		1278
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1278

**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 AdditionalBalanceInformation16***Definition:* Sub-balances providing additional information on a specific position but that is not to be accounted for in the building of the aggregate balance, for example, registered.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1276
	Quantity <Qty>	[1..1]			1276
{Or	Quantity <Qty>	[1..1]	±		1277
Or	Proprietary <Prtry>	[1..1]	±		1277
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1277
	Quantity <Qty>	[1..1]	±		1278
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1278
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1278

**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 "SubBalanceType14Choice" on page 1255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1255
Or}	Proprietary <Prtry>	[1..1]	±		1256

**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 **SubBalanceQuantity7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1277
Or	Proprietary <Prtry>	[1..1]	±		1277
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1277
	Quantity <Qty>	[1..1]	±		1278
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1278

#### 36.1.4.22.2.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity15Choice](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

#### 36.1.4.22.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification144](#)" on page 1334 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1334
	Issuer <Issr>	[1..1]	Text		1334
	SchemeName <SchmeNm>	[0..1]	Text		1335
	Balance <Bal>	[1..1]	Quantity		1335

#### 36.1.4.22.2.3 QuantityAndAvailability <QtyAndAvlbt>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance and whether the balance is available.

**QuantityAndAvailability <QtyAndAvlbt>** contains the following **QuantityAndAvailability2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	±		1278
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1278

#### 36.1.4.22.2.3.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity15Choice](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

#### 36.1.4.22.2.3.2 AvailabilityIndicator <AvlbtInd>

*Presence:* [1..1]

*Definition:* Indicates whether the quantity of securities on the sub-balance is available.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 36.1.4.22.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional subbalance information.

*Datatype:* "[RestrictedFINXMax140Text](#)" on page 1983

#### 36.1.4.23 BalanceAmounts6

*Definition:* Amounts linked to a securities balance, for example, holding value.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1278
	BookValue <BookVal>	[0..1]	±		1279
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1279

#### 36.1.4.23.1 HoldingValue <HldgVal>

*Presence:* [1..1]

*Definition:* Value of an individual financial instrument holding within a safekeeping account.

**HoldingValue <HldgVal>** contains the following elements (see "[AmountAndDirection14](#)" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

### 36.1.4.23.2 BookValue <BookVal>

*Presence:* [0..1]

*Definition:* Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.

**BookValue <BookVal>** contains the following elements (see "[AmountAndDirection14](#)" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

### 36.1.4.23.3 UnrealisedGainLoss <UrlsdGnLoss>

*Presence:* [0..1]

*Definition:* Difference between holding value and the book value.

**UnrealisedGainLoss <UrlsdGnLoss>** contains the following elements (see "[AmountAndDirection14](#)" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

### 36.1.4.24 BalanceAmounts5

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1280
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1280
	BookValue <BookVal>	[0..1]	±		1280
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1280
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1281

**36.1.4.24.1 HoldingValue <HldgVal>***Presence:* [1..1]*Definition:* Value of an individual financial instrument holding within a safekeeping account.**HoldingValue <HldgVal>** contains the following elements (see "[AmountAndDirection14](#)" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

**36.1.4.24.2 PreviousHoldingValue <PrvsHldgVal>***Presence:* [0..1]*Definition:* Previous value of an individual financial instrument holding within a safekeeping account.**PreviousHoldingValue <PrvsHldgVal>** contains the following elements (see "[AmountAndDirection14](#)" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

**36.1.4.24.3 BookValue <BookVal>***Presence:* [0..1]*Definition:* Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.**BookValue <BookVal>** contains the following elements (see "[AmountAndDirection14](#)" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

**36.1.4.24.4 UnrealisedGainLoss <UrIsdGnLoss>***Presence:* [0..1]*Definition:* Difference between holding value and the book value.**UnrealisedGainLoss <UrIsdGnLoss>** contains the following elements (see "[AmountAndDirection14](#)" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

**36.1.4.24.5 AccruedInterestAmount <AcrdIntrstAmt>***Presence:* [0..1]*Definition:* Interest amount that has accrued in between coupon payment periods.**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "[AmountAndDirection14](#)" on page 1181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C13	1181
	Sign <Sgn>	[1..1]	Indicator		1182

**36.1.5 Cash****36.1.5.1 CashSettlementSystem5Choice***Definition:* Choice of format for the cash settlement system.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1281
Or}	Proprietary <Prtry>	[1..1]	±		1281

**36.1.5.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Cash settlement system expressed as an ISO 20022 code.*Datatype:* "[CashSettlementSystem2Code](#)" on page 1840

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 "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

## 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	C2	1282
	LEI <LEI>	[0..1]	IdentifierSet		1282

#### 36.1.6.1.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique identification of the place of clearing.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 1974

#### 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 1976

## 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	FromDateDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		1282
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1283

#### 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 "DatePeriod1" on page 1290 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		1290
	ToDateTime <ToDtTm>	[1..1]	DateTime		1290

### 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 1283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		1283
	ToDate <ToDt>	[1..1]	Date		1283

## 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		1283
	ToDate <ToDt>	[1..1]	Date		1283

#### 36.1.8.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODate" on page 1973

#### 36.1.8.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODate" on page 1973

#### 36.1.8.2 TerminationDate7Choice

*Definition:* Choice of format for the termination date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1284
Or}	Code <Cd>	[1..1]			1284
{Or	Code <Cd>	[1..1]	CodeSet		1284
Or}	Proprietary <Prtry>	[1..1]	±		1284

### 36.1.8.2.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date in ISO format.

**Date <Dt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

### 36.1.8.2.2 Code <Cd>

*Presence:* [1..1]

*Definition:* Closing date/time or maturity date/time of the transaction expressed as an ISO 20022 code.

**Code <Cd>** contains one of the following **DateCode32Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1284
Or}	Proprietary <Prtry>	[1..1]	±		1284

#### 36.1.8.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Date expressed as an ISO 20022 code.

*Datatype:* ["DateType5Code"](#) on page 1849

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

#### 36.1.8.2.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Date expressed as a proprietary code.



**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.8.3 SettlementDate32Choice

*Definition:* Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1285
Or}	DateCode <DtCd>	[1..1]	±		1285

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 "[SettlementDateCode11Choice](#)" on page 1289 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1289
Or}	Proprietary <Prtry>	[1..1]	±		1289

### 36.1.8.4 SettlementDate22Choice

*Definition:* Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1286
Or}	DateCode <DtCd>	[1..1]	±		1286

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 36.1.8.4.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**DateCode <DtCd>** contains the following elements (see ["GenericIdentification47"](#) on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 36.1.8.5 SettlementDate20Choice

*Definition:* Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1286
Or}	DateCode <DtCd>	[1..1]	±		1287

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

### 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 one of the following elements (see ["SettlementDateCode9Choice"](#) on page 1289 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1289
Or}	Proprietary <Prtry>	[1..1]	±		1290

### 36.1.8.6 TradeDate9Choice

*Definition:* Choice of format for the trade date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1287
Or}	DateCode <DtCd>	[1..1]			1287
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

#### 36.1.8.6.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date expressed as an ISO date.

**Date <Dt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 36.1.8.6.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date expressed as a code.

**DateCode <DtCd>** contains one of the following **TradeDateCode4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1288
Or}	Proprietary <Prtry>	[1..1]	±		1288

#### 36.1.8.6.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Trade date expressed as an ISO 20022 code.

*Datatype:* "DateType3Code" on page 1849

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

#### 36.1.8.6.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Trade date expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 36.1.8.7 DateAndDateTime2Choice

*Definition:* Choice between a date or a date and time format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

##### 36.1.8.7.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

*Datatype:* "ISODate" on page 1973

##### 36.1.8.7.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

*Datatype:* "ISODatetime" on page 1974

### 36.1.8.8 SettlementDateCode11Choice

*Definition:* Choice of format for the settlement date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1289
Or}	Proprietary <Prtry>	[1..1]	±		1289

#### 36.1.8.8.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement date expressed as an ISO 20022 code.

*Datatype:* "DateType4Code" on page 1849

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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.8.9 SettlementDateCode9Choice

*Definition:* Choice of format for the settlement date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1289
Or}	Proprietary <Prtry>	[1..1]	±		1290

#### 36.1.8.9.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement date expressed as an ISO 20022 code.

*Datatype:* "SettlementDate4Code" on page 1949

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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

## 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		1290
	ToDateTime <ToDtTm>	[1..1]	DateTime		1290

#### 36.1.9.1.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the period starts.

*Datatype:* "ISODatetime" on page 1974

#### 36.1.9.1.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the period ends.

*Datatype:* "ISODatetime" on page 1974

### 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]	±		1291
Or}	StatementPeriod <StmntPrd>	[1..1]	±		1291

#### 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 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 1282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		1282
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1283

## 36.1.10 Document

### 36.1.10.1 DocumentNumber14

*Definition:* Identification of a document.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C4	1291

#### 36.1.10.1.1 Number <Nb>

*Presence:* [1..1]

*Definition:* Number used to identify a message or document.

*Impacted by:* [C4 "ShortLongNumberRule"](#)

**Number <Nb>** contains one of the following elements (see "[DocumentNumber6Choice](#)" on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1293
Or	LongNumber <LngNb>	[1..1]	Text		1293
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1293

#### 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.

### 36.1.10.2 DocumentNumber16Choice

*Definition:* Choice between a short document number, a long document number or a proprietary document number.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1292
Or	LongNumber <LngNb>	[1..1]	Text		1292
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1292

#### 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.

#### 36.1.10.2.1 ShortNumber <ShrtNb>

*Presence:* [1..1]

*Definition:* Message type number of the document referenced.

*Datatype:* "[Exact3NumericText](#)" on page 1978

#### 36.1.10.2.2 LongNumber <LngNb>

*Presence:* [1..1]

*Definition:* MX Message identifier of the referenced document.

*Datatype:* "[ISO20022MessageIdentificationText](#)" on page 1979

#### 36.1.10.2.3 ProprietaryNumber <PrtryNb>

*Presence:* [1..1]

*Definition:* Proprietary document identification.



**ProprietaryNumber <PrtryNb>** contains the following elements (see "[GenericIdentification163](#)" on page 1333 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1334
	Issuer <Issr>	[1..1]	Text		1334
	SchemeName <SchmeNm>	[0..1]	Text		1334

### 36.1.10.3 DocumentNumber6Choice

*Definition:* Choice between a short document number, a long document number or a proprietary document number.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1293
Or	LongNumber <LngNb>	[1..1]	Text		1293
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1293

#### 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.

#### 36.1.10.3.1 ShortNumber <ShrtNb>

*Presence:* [1..1]

*Definition:* Message type number of the document referenced.

*Datatype:* "[Exact3NumericText](#)" on page 1978

#### 36.1.10.3.2 LongNumber <LngNb>

*Presence:* [1..1]

*Definition:* MX Message identifier of the referenced document.

*Datatype:* "[ISO20022MessageIdentificationText](#)" on page 1979

#### 36.1.10.3.3 ProprietaryNumber <PrtryNb>

*Presence:* [1..1]

*Definition:* Proprietary document identification.

**ProprietaryNumber <PrtryNb>** contains the following elements (see "[GenericIdentification86](#)" on page 1335 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1335
	Issuer <Issr>	[1..1]	Text		1335
	SchemeName <SchmeNm>	[0..1]	Text		1335

## 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]	±		1294
	MemberIdentification <Mmbld>	[1..1]	Text		1294

#### 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 1819 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1819
Or}	Proprietary <Prtry>	[1..1]	Text		1819

#### 36.1.11.1.2 MemberIdentification <Mmbld>

*Presence:* [1..1]

*Definition:* Identification of a member of a clearing system.

*Datatype:* "[Max35Text](#)" on page 1980

### 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	1295
	ClearingSystemMemberIdentification <ClrSysMmbld>	[0..1]	±		1295
	LEI <LEI>	[0..1]	IdentifierSet		1295
	Name <Nm>	[0..1]	Text		1295
	PostalAddress <PstlAdr>	[0..1]	±		1296
	Other <Othr>	[0..1]	±		1296

### 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 1974

#### 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 1294 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		1294
	MemberIdentification <Mmbld>	[1..1]	Text		1294

### 36.1.11.2.3 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identifier of the financial institution.

*Datatype:* "LEIIdentifier" on page 1976

### 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 1979

**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 1524 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			1524
{Or	Code <Cd>	[1..1]	CodeSet		1524
Or}	Proprietary <Prtry>	[1..1]	±		1525
	Department <Dept>	[0..1]	Text		1525
	SubDepartment <SubDept>	[0..1]	Text		1525
	StreetName <StrtNm>	[0..1]	Text		1525
	BuildingNumber <BldgNb>	[0..1]	Text		1525
	BuildingName <BldgNm>	[0..1]	Text		1526
	Floor <Flr>	[0..1]	Text		1526
	PostBox <PstBx>	[0..1]	Text		1526
	Room <Room>	[0..1]	Text		1526
	PostCode <PstCd>	[0..1]	Text		1526
	TownName <TwnNm>	[0..1]	Text		1526
	TownLocationName <TwnLctnNm>	[0..1]	Text		1526
	DistrictName <DstrctNm>	[0..1]	Text		1526
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1527
	Country <Ctry>	[0..1]	CodeSet	C12	1527
	AddressLine <AdrLine>	[0..7]	Text		1527

**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 1299 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1299
	SchemeName <SchmeNm>	[0..1]			1300
{Or	Code <Cd>	[1..1]	CodeSet		1300
Or}	Proprietary <Prtry>	[1..1]	Text		1300
	Issuer <Issr>	[0..1]	Text		1300

### 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		1297
	LEI <LEI>	[0..1]	IdentifierSet		1297
	Name <Nm>	[0..1]	Text		1297
	PostalAddress <PstlAdr>	[0..1]	±		1297

#### 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 1980

#### 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 1976

#### 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 1979

#### 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 <PstlAdr>** contains the following elements (see "PostalAddress24" on page 1524 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			1524
{Or	Code <Cd>	[1..1]	CodeSet		1524
Or}	Proprietary <Prtry>	[1..1]	±		1525
	Department <Dept>	[0..1]	Text		1525
	SubDepartment <SubDept>	[0..1]	Text		1525
	StreetName <StrtNm>	[0..1]	Text		1525
	BuildingNumber <BldgNb>	[0..1]	Text		1525
	BuildingName <BldgNm>	[0..1]	Text		1526
	Floor <Flr>	[0..1]	Text		1526
	PostBox <PstBx>	[0..1]	Text		1526
	Room <Room>	[0..1]	Text		1526
	PostCode <PstCd>	[0..1]	Text		1526
	TownName <TwnNm>	[0..1]	Text		1526
	TownLocationName <TwnLctnNm>	[0..1]	Text		1526
	DistrictName <DstrctNm>	[0..1]	Text		1526
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1527
	Country <Ctry>	[0..1]	CodeSet	C12	1527
	AddressLine <AdrLine>	[0..7]	Text		1527

#### 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]	±		1298
	BranchIdentification <BrnchId>	[0..1]	±		1299

##### 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 1294 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BICFI <BICFI>	[0..1]	IdentifierSet	C2	1295
	ClearingSystemMemberIdentification <ClrSysMmbld>	[0..1]	±		1295
	LEI <LEI>	[0..1]	IdentifierSet		1295
	Name <Nm>	[0..1]	Text		1295
	PostalAddress <PstlAdr>	[0..1]	±		1296
	Other <Othr>	[0..1]	±		1296

#### 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 1297 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		1297
	LEI <LEI>	[0..1]	IdentifierSet		1297
	Name <Nm>	[0..1]	Text		1297
	PostalAddress <PstlAdr>	[0..1]	±		1297

#### 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		1299
	SchemeName <SchmeNm>	[0..1]			1300
{Or	Code <Cd>	[1..1]	CodeSet		1300
Or}	Proprietary <Prtry>	[1..1]	Text		1300
	Issuer <Issr>	[0..1]	Text		1300

##### 36.1.11.5.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a person.

*Datatype:* "Max35Text" on page 1980

### 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		1300
Or}	Proprietary <Prtry>	[1..1]	Text		1300

#### 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 1856

#### 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 1980

### 36.1.11.5.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 1980

## 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		1300
	HaircutSource <HrcutSrc>	[0..1]	±		1301

#### 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 1978

### 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 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[0..1]	CodeSet	C12	1454
	Identification <Id>	[1..1]	Text		1455

### 36.1.12.2 FinancialInstrumentAttributes97

*Definition:* Elements characterising a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1303
	DayCountBasis <DayCntBsis>	[0..1]	±		1303
	RegistrationForm <RegnForm>	[0..1]	±		1304
	PaymentFrequency <PmtFrqcy>	[0..1]	±		1304
	PaymentStatus <PmtSts>	[0..1]	±		1304
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]	±		1304
	ClassificationType <ClssfctnTp>	[0..1]	±		1305
	OptionStyle <OptnStyle>	[0..1]	±		1305
	OptionType <OptnTp>	[0..1]	±		1305
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1305
	CouponDate <CpnDt>	[0..1]	Date		1306
	ExpiryDate <XpryDt>	[0..1]	Date		1306
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1306
	MaturityDate <MtrtyDt>	[0..1]	Date		1306
	IssueDate <IssDt>	[0..1]	Date		1306
	NextCallableDate <NxtClblDt>	[0..1]	Date		1306
	PutableDate <PutblDt>	[0..1]	Date		1307
	DatedDate <DtdDt>	[0..1]	Date		1307
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1307
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1307
	CurrentFactor <CurFctr>	[0..1]	Rate		1307
	NextFactor <NxtFctr>	[0..1]	Rate		1307
	InterestRate <IntrstRate>	[0..1]	Rate		1307
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1307
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1308
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1308
	CouponAttachedNumber <CpnAttchdNb>	[0..1]	±		1308
	PoolNumber <PoolNb>	[0..1]	±		1308
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1308
	CallableIndicator <ClblInd>	[0..1]	Indicator		1309
	PutableIndicator <PutblInd>	[0..1]	Indicator		1309

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1309
	ExercisePrice <ExrcPric>	[0..1]	±		1309
	SubscriptionPrice <SbcptPric>	[0..1]	±		1310
	ConversionPrice <ConvsPric>	[0..1]	±		1310
	StrikePrice <StrkPric>	[0..1]	±		1310
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1310
	ContractSize <CtrctSz>	[0..1]	±		1311
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C3, C4, C5, C6, C8	1311
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1312

**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.

**36.1.12.2.1 PlaceOfListing <PlcOfListg>**

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see "MarketIdentification4Choice" on page 1341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1341
Or}	Description <Desc>	[1..1]	Text		1341

**36.1.12.2.2 DayCountBasis <DayCntBsis>**

*Presence:* [0..1]

*Definition:* Specifies the computation method of (accrued) interest of the security.

**DayCountBasis <DayCntBsis>** contains one of the following elements (see "[InterestComputationMethodFormat5Choice](#)" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1445

### 36.1.12.2.3 RegistrationForm <RegnForm>

*Presence:* [0..1]

*Definition:* Specifies the form, this is, ownership, of the security.

**RegistrationForm <RegnForm>** contains one of the following elements (see "[FormOfSecurity7Choice](#)" on page 1392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1392
Or}	Proprietary <Prtry>	[1..1]	±		1393

### 36.1.12.2.4 PaymentFrequency <PmtFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of an interest payment.

**PaymentFrequency <PmtFrqcy>** contains one of the following elements (see "[Frequency27Choice](#)" on page 1407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1407
Or}	Proprietary <Prtry>	[1..1]	±		1407

### 36.1.12.2.5 PaymentStatus <PmtSts>

*Presence:* [0..1]

*Definition:* Status of payment of a security at a particular time.

**PaymentStatus <PmtSts>** contains one of the following elements (see "[SecuritiesPaymentStatus6Choice](#)" on page 1630 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1631

### 36.1.12.2.6 VariableRateChangeFrequency <VarblRateChngFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of change to the variable rate of an interest bearing instrument.

**VariableRateChangeFrequency <VarblRateChngFrqcy>** contains one of the following elements (see "Frequency27Choice" on page 1407 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1407
Or}	Proprietary <Prtry>	[1..1]	±		1407

### 36.1.12.2.7 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

**ClassificationType <ClssfctnTp>** contains one of the following elements (see "ClassificationType33Choice" on page 1441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1441
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1441

### 36.1.12.2.8 OptionStyle <OptnStyle>

*Presence:* [0..1]

*Definition:* Specifies how an option can be exercised (American, European, Bermudan).

**OptionStyle <OptnStyle>** contains one of the following elements (see "OptionStyle9Choice" on page 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

### 36.1.12.2.9 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

**OptionType <OptnTp>** contains one of the following elements (see "OptionType7Choice" on page 1392 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1392
Or}	Proprietary <Prtry>	[1..1]	±		1392

### 36.1.12.2.10 DenominationCurrency <DnmtnCcy>

*Presence:* [0..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 1835

#### **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.

#### **36.1.12.2.11 CouponDate <CpnDt>**

*Presence:* [0..1]

*Definition:* Next payment date of an interest bearing financial instrument.

*Datatype:* "ISODate" on page 1973

#### **36.1.12.2.12 ExpiryDate <XpryDt>**

*Presence:* [0..1]

*Definition:* Date on which a privilege expires.

*Datatype:* "ISODate" on page 1973

#### **36.1.12.2.13 FloatingRateFixingDate <FltgRateFxdt>**

*Presence:* [0..1]

*Definition:* Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

*Datatype:* "ISODate" on page 1973

#### **36.1.12.2.14 MaturityDate <MtrtyDt>**

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODate" on page 1973

#### **36.1.12.2.15 IssueDate <IsseDt>**

*Presence:* [0..1]

*Definition:* Date at which the security was made available.

*Datatype:* "ISODate" on page 1973

#### **36.1.12.2.16 NextCallableDate <NxtClldDt>**

*Presence:* [0..1]

*Definition:* Next date at which the issuer has the right to pay the security prior to maturity.

*Datatype:* "ISODate" on page 1973

**36.1.12.2.17 PutableDate <PutbIDt>**

*Presence:* [0..1]

*Definition:* Date at which the holder has the right to ask for redemption of the security prior to final maturity.

*Datatype:* "ISODate" on page 1973

**36.1.12.2.18 DatedDate <DtdDt>**

*Presence:* [0..1]

*Definition:* First date at which a security begins to accrue interest.

*Datatype:* "ISODate" on page 1973

**36.1.12.2.19 FirstPaymentDate <FrstPmtDt>**

*Presence:* [0..1]

*Definition:* Date at which the first interest payment is due to holders of the security.

*Datatype:* "ISODate" on page 1973

**36.1.12.2.20 PreviousFactor <PrvsFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 1977

**36.1.12.2.21 CurrentFactor <CurFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 1977

**36.1.12.2.22 NextFactor <NxtFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 1977

**36.1.12.2.23 InterestRate <IntrstRate>**

*Presence:* [0..1]

*Definition:* Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

*Datatype:* "PercentageRate" on page 1978

**36.1.12.2.24 YieldToMaturityRate <YldToMtrtyRate>**

*Presence:* [0..1]

*Definition:* Rate of return anticipated on a bond when held until maturity date.

*Datatype:* "PercentageRate" on page 1978

### 36.1.12.2.25 NextInterestRate <NxtIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate applicable to the next interest payment period in relation to variable rate instruments.

*Datatype:* "PercentageRate" on page 1978

### 36.1.12.2.26 IndexRateBasis <IndxRateBsis>

*Presence:* [0..1]

*Definition:* Specifies the reference rate for fixed income instruments where the price of the instrument is indexed to the price of an underlying benchmark.

*Datatype:* "PercentageRate" on page 1978

### 36.1.12.2.27 CouponAttachedNumber <CpnAttchdNb>

*Presence:* [0..1]

*Definition:* Number of the coupon attached to the physical security.

**CouponAttachedNumber <CpnAttchdNb>** contains one of the following elements (see "Number23Choice" on page 1391 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1391
Or}	Long <Lng>	[1..1]	±		1391

### 36.1.12.2.28 PoolNumber <PoolNb>

*Presence:* [0..1]

*Definition:* Number identifying a group of underlying assets assigned by the issuer of a factored security.

**PoolNumber <PoolNb>** contains the following elements (see "GenericIdentification39" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1450
	Issuer <Issr>	[0..1]	Text		1450

### 36.1.12.2.29 VariableRateIndicator <VarblRateInd>

*Presence:* [0..1]

*Definition:* Indicates whether the interest rate of an interest bearing instrument is reset periodically.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1976):



- *Meaning When True:* Yes
- *Meaning When False:* No

### 36.1.12.2.30 CallableIndicator <ClblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 36.1.12.2.31 PutableIndicator <PutblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 36.1.12.2.32 MarketOrIndicativePrice <MktOrIndctvPric>

*Presence:* [0..1]

*Definition:* Value of the price, for example, as a currency and value per unit or as a percentage.

**MarketOrIndicativePrice <MktOrIndctvPric>** contains one of the following elements (see "PriceType5Choice" on page 1538 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1538
Or}	Indicative <Indctv>	[1..1]	±		1539

### 36.1.12.2.33 ExercisePrice <ExrcPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.

**ExercisePrice <ExrcPric>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

**36.1.12.2.34 SubscriptionPrice <SbcptPric>***Presence:* [0..1]*Definition:* Pre-determined price at which the holder of a right is entitled to buy the underlying instrument.**SubscriptionPrice <SbcptPric>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

**36.1.12.2.35 ConversionPrice <ConvsPric>***Presence:* [0..1]*Definition:* Price of one target security in the conversion.**ConversionPrice <ConvsPric>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

**36.1.12.2.36 StrikePrice <StrkPric>***Presence:* [0..1]*Definition:* Predetermined price at which the holder will have to buy or sell the underlying instrument.**StrikePrice <StrkPric>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

**36.1.12.2.37 MinimumNominalQuantity <MinNmnlQty>***Presence:* [0..1]*Definition:* Minimum nominal quantity of financial instrument.

**MinimumNominalQuantity <MinNmnlQty>** contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

### 36.1.12.2.38 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

**ContractSize <CtrctSz>** contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

### 36.1.12.2.39 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>

*Presence:* [0..\*]

*Definition:* Identification of the underlying security.

*Impacted by:* C3 "DescriptionPresenceRule", C4 "DescriptionUsageRule", C5 "ISINGuideline", C6 "ISINPresenceRule", C8 "OtherIdentificationPresenceRule"

**UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>** contains the following elements (see "SecurityIdentification20" on page 1312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

#### Constraints

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```

On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```

On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present

```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```

On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present

```

### 36.1.12.2.40 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional information about the financial instrument in narrative form.

*Datatype:* "RestrictedFINXMax350Text" on page 1985

### 36.1.12.3 SecurityIdentification20

*Definition:* Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN </ISIN>	[0..1]	IdentifierSet		1313
	OtherIdentification <OthrId>	[0..*]			1313
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314
	Description <Desc>	[0..1]	Text		1314

**Constraints**

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
Or    /Description Must be present
```

**36.1.12.3.1 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 1975

**36.1.12.3.2 OtherIdentification <Othrid>**

*Presence:* [0..\*]

*Definition:* Identification of a security by proprietary or domestic identification scheme.

**OtherIdentification <OthrId>** contains the following **OtherIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1314
	Suffix <Sfx>	[0..1]	Text		1314
	Type <Tp>	[1..1]	±		1314

#### 36.1.12.3.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of a security.

*Datatype:* "RestrictedFINXMax31Text" on page 1984

#### 36.1.12.3.2.2 Suffix <Sfx>

*Presence:* [0..1]

*Definition:* Identifies the suffix of the security identification.

*Datatype:* "Max16Text" on page 1979

#### 36.1.12.3.2.3 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of the identification.

**Type <Tp>** contains one of the following elements (see "IdentificationSource4Choice" on page 1338 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1338
Or}	Proprietary <Prtry>	[1..1]	Text		1338

#### 36.1.12.3.3 Description <Desc>

*Presence:* [0..1]

*Definition:* Textual description of a security instrument.

*Datatype:* "RestrictedFINXMax140Text" on page 1983

#### 36.1.12.4 FinancialInstrument22

*Definition:* Security that is a sub-set of an investment fund, and is governed by the same investment fund policy, for example, dividend option or valuation currency.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1315
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1315
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1315
	ProductGroup <PdctGrp>	[0..1]	Text		1316
	UmbrellaName <UmbrllNm>	[0..1]	Text		1316
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C1	1316
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1316
	RequestedNAVCurrency <ReqdNAVCcy>	[0..1]	CodeSet	C2	1317
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1317
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C12	1317
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C12	1317

#### 36.1.12.4.1 ClassType <ClsTp>

*Presence:* [0..1]

*Definition:* Features of units offered by a fund. For example, a unit may have a specific load structure, eg, front end or back end, an income policy, for example, pay out or accumulate, or a trailer policy, eg, with or without. Fund classes are typically denoted by a single character, for example, 'Class A', 'Class 2'.

*Datatype:* "Max35Text" on page 1980

#### 36.1.12.4.2 SecuritiesForm <SctiesForm>

*Presence:* [0..1]

*Definition:* Specifies the form, that is, ownership, of the security.

*Datatype:* "FormOfSecurity1Code" on page 1866

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 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 1852

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.

#### 36.1.12.4.4 ProductGroup <PdctGrp>

*Presence:* [0..1]

*Definition:* Company specific description of a group of funds.

*Datatype:* "RestrictedFINXMax140Text" on page 1983

#### 36.1.12.4.5 UmbrellaName <UmbrlNm>

*Presence:* [0..1]

*Definition:* Name of the umbrella fund in which financial instrument is contained.

*Datatype:* "Max35Text" on page 1980

#### 36.1.12.4.6 BaseCurrency <BaseCcy>

*Presence:* [0..1]

*Definition:* Currency of the investment fund class.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 1835

##### 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.

#### 36.1.12.4.7 DenominationCurrency <DnmtnCcy>

*Presence:* [0..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 1835

##### 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.

#### 36.1.12.4.8 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 1835

##### 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.

#### 36.1.12.4.9 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 36.1.12.4.10 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 1848

##### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 36.1.12.4.11 RegisteredDistributionCountry <RegdDstrbtnCtry>

*Presence:* [0..\*]

*Definition:* Countries where the fund is registered for distribution.

*Impacted by:* C12 "Country"

*Datatype:* "CountryCode" on page 1848

**Constraints**

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**36.1.12.5 DerivativeBasicAttributes2**

*Definition:* Details of the derivative contract not included in the general financial instrument attributes component.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C2, C13	1318
	InterestIncludedInPrice <IntrstInclInPric>	[0..1]	Indicator		1318

**36.1.12.5.1 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:* "RestrictedFINActiveOrHistoricCurrencyAndAmount" on page 1832

**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.

**36.1.12.5.2 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

**36.1.13 Financial Instrument Quantity****36.1.13.1 FinancialInstrumentQuantity15Choice**

*Definition:* Choice between formats for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

#### 36.1.13.1.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, for example, a number of shares.

*Datatype:* "RestrictedFINDecimalNumber" on page 1977

#### 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:* "RestrictedFINImpliedCurrencyAndAmount" on page 1833

#### 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:* "RestrictedFINImpliedCurrencyAndAmount" on page 1833

### 36.1.13.2 FinancialInstrumentQuantity1Choice

*Definition:* Choice between formats for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1320

#### 36.1.13.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, for example, a number of shares.

*Datatype:* "DecimalNumber" on page 1976

#### 36.1.13.2.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.

*Datatype:* "ImpliedCurrencyAndAmount" on page 1831

**36.1.13.2.3 AmortisedValue <AmtsdVal>***Presence:* [1..1]*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.*Datatype:* "ImpliedCurrencyAndAmount" on page 1831**36.1.14 Foreign Exchange****36.1.14.1 ForeignExchangeTerms27***Definition:* Provides information about the terms of the foreign exchange transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1320
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1320
	ExchangeRate <XchgRate>	[1..1]	Rate		1321
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C10	1321

**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:* C1 "ActiveCurrency"*Datatype:* "ActiveCurrencyCode" on page 1835**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.

**36.1.14.1.2 QuotedCurrency <QtdCcy>***Presence:* [1..1]*Definition:* Currency into which the base currency is converted, in a currency exchange.*Impacted by:* C1 "ActiveCurrency"*Datatype:* "ActiveCurrencyCode" on page 1835**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.

#### 36.1.14.1.3 ExchangeRate <XchgRate>

*Presence:* [1..1]

*Definition:* Factor used for the conversion of an amount from one currency into another. This reflects the price at which one currency was bought with another currency.

*Usage:* ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

*Datatype:* "BaseOneRate" on page 1977

#### 36.1.14.1.4 ResultingAmount <RsltAmt>

*Presence:* [1..1]

*Definition:* Counter value of a foreign exchange conversion.

*Impacted by:* C1 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "RestrictedFINActiveCurrencyAndAmount" on page 1831

##### 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.

#### 36.1.14.2 ForeignExchangeTerms35

*Definition:* Information needed to process a currency exchange or conversion.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1321
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1322
	ExchangeRate <XchgRate>	[1..1]	Rate		1322
	QuotationDate <QtnDt>	[0..1]	DateTime		1322
	QuotingInstitution <QtgInstn>	[0..1]	±		1322

#### 36.1.14.2.1 UnitCurrency <UnitCcy>

*Presence:* [1..1]

*Definition:* Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 1835

#### **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.

#### **36.1.14.2.2 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 1835

#### **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.

#### **36.1.14.2.3 ExchangeRate <XchgRate>**

*Presence:* [1..1]

*Definition:* The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency ( $\text{ExchangeRate} = \text{UnitCurrency} / \text{QuotedCurrency}$ ).

*Datatype:* "BaseOneRate" on page 1977

#### **36.1.14.2.4 QuotationDate <QtnDt>**

*Presence:* [0..1]

*Definition:* Date and time at which an exchange rate is quoted.

*Datatype:* "ISODateTime" on page 1974

#### **36.1.14.2.5 QuotingInstitution <QtgInstn>**

*Presence:* [0..1]

*Definition:* Party that proposes a foreign exchange rate.

**QuotingInstitution <QtglInstn>** contains one of the following elements (see "PartyIdentification137Choice" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1509
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1510
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1510

## 36.1.15 Identification Information

### 36.1.15.1 GenericIdentification18

*Definition:* Information related to an identification, for example, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1323
	SchemeName <SchmeNm>	[0..1]	Text		1323
	Issuer <Issr>	[0..1]	Text		1323

#### 36.1.15.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification assigned by an institution.

*Datatype:* "RestrictedFINXMax30Text" on page 1984

#### 36.1.15.1.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

*Datatype:* "Max4AlphaNumericText" on page 1980

#### 36.1.15.1.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max4AlphaNumericText" on page 1980

### 36.1.15.2 SettlementTypeAndIdentification22

*Definition:* Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1324
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		1324
	Payment <Pmt>	[1..1]	CodeSet		1324

### 36.1.15.2.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Provides unambiguous transaction identification information.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 36.1.15.2.2 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 1902

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.

### 36.1.15.2.3 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1849

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).

### 36.1.15.3 References66Choice

*Definition:* Choice of reference.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>	[1..1]	Text		1325
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1325
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1325
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1325
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1325
Or	PoolIdentification <PoolId>	[1..1]	Text		1326
Or	CommonIdentification <CmonId>	[1..1]	Text		1326
Or	TradeIdentification <TradId>	[1..1]	Text		1326
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1326

#### 36.1.15.3.1 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:* "RestrictedFINXMax16Text" on page 1983

#### 36.1.15.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 36.1.15.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra balance movement transaction as known by the account owner.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 36.1.15.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 36.1.15.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 36.1.15.3.6 PoolIdentification <PoolId>

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 36.1.15.3.7 CommonIdentification <CmonId>

*Presence:* [1..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 36.1.15.3.8 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:* "RestrictedFINXMax52Text" on page 1986

### 36.1.15.3.9 OtherTransactionIdentification <OthrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

## 36.1.15.4 References50Choice

*Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>	[1..1]	Text		1326
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1327
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1327
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1327
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1327
Or	PoolIdentification <PoolId>	[1..1]	Text		1327
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1327

### 36.1.15.4.1 SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **36.1.15.4.2 IntraPositionMovementIdentification <IntraPosMvmntId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **36.1.15.4.3 IntraBalanceMovementIdentification <IntraBalMvmntId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra balance movement transaction as known by the account owner.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **36.1.15.4.4 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **36.1.15.4.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **36.1.15.4.6 PoolIdentification <PoolId>**

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### **36.1.15.4.7 OtherTransactionIdentification <OthrTxId>**

*Presence:* [1..1]

*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### **36.1.15.5 References60Choice**

*Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	±		1328
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>	[1..1]	±		1328
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1328
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]			1329
	MessageNumber <MsgNb>	[0..1]	±	C7	1329
	Identification <Id>	[1..1]	Text		1329

#### 36.1.15.5.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the securities settlement transaction.

**SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>** contains the following elements (see "SettlementTypeAndIdentification22" on page 1323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1324
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1324
	Payment <Pmt>	[1..1]	CodeSet		1324

#### 36.1.15.5.2 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 elements (see "SettlementTypeAndIdentification22" on page 1323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1324
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1324
	Payment <Pmt>	[1..1]	CodeSet		1324

#### 36.1.15.5.3 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

*Definition:* Reference to the intra-position movement transaction requested to be cancelled as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**36.1.15.5.4 OtherTransactionIdentification <OthrTxId>***Presence:* [1..1]*Definition:* Reference to a transaction that cannot be identified using a standard reference element present in the message.**OtherTransactionIdentification <OthrTxId>** contains the following **GenericDocumentIdentification6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageNumber <MsgNb>	[0..1]	±	C7	1329
	Identification <Id>	[1..1]	Text		1329

**36.1.15.5.4.1 MessageNumber <MsgNb>***Presence:* [0..1]*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.*Impacted by:* C7 "ShortLongNumberRule"**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber16Choice" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1292
Or	LongNumber <LngNb>	[1..1]	Text		1292
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1292

**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.

**36.1.15.5.4.2 Identification <Id>***Presence:* [1..1]*Definition:* Identification of the document.*Datatype:* "RestrictedFINXMax16Text" on page 1983**36.1.15.6 References58Choice***Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1330
Or	PoolIdentification <PoolId>	[1..1]	Text		1330
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1330
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1330
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1330

#### 36.1.15.6.1 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:* "RestrictedFINXMax16Text" on page 1983

#### 36.1.15.6.2 PoolIdentification <PoolId>

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 36.1.15.6.3 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:* "RestrictedFINXMax16Text" on page 1983

#### 36.1.15.6.4 AccountServicerTransactionIdentification <AcctSvcrTxld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 36.1.15.6.5 OtherTransactionIdentification <OthrTxld>

*Presence:* [1..1]

*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 36.1.15.7 References51Choice

*Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1331
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1331
Or	PoolIdentification <PoolId>	[1..1]	Text		1331
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1331
Or}	ProcessorTransactionIdentification <PrctrTxId>	[1..1]	Text		1331

#### 36.1.15.7.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 36.1.15.7.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 36.1.15.7.3 PoolIdentification <PoolId>

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 36.1.15.7.4 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:* "RestrictedFINXMax16Text" on page 1983

#### 36.1.15.7.5 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:* "RestrictedFINXMax16Text" on page 1983

#### 36.1.15.8 References59Choice

*Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OtherTransactionIdentification <OthrTxld>	[1..1]			1332
	MessageNumber <MsgNb>	[0..1]	±	C4	1332
	Identification <Id>	[1..1]	Text		1333
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxld>	[1..1]	±		1333
Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	±		1333
Or}	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1333

#### 36.1.15.8.1 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 **GenericDocumentIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageNumber <MsgNb>	[0..1]	±	C4	1332
	Identification <Id>	[1..1]	Text		1333

##### 36.1.15.8.1.1 MessageNumber <MsgNb>

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* C4 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "[DocumentNumber6Choice](#)" on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1293
Or	LongNumber <LngNb>	[1..1]	Text		1293
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1293



**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.

**36.1.15.8.1.2 Identification <Id>**

*Presence:* [1..1]

*Definition:* Identification of the document.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**36.1.15.8.2 SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the underlying securities financing transaction (not the underlying securities financing trade) as assigned by the instructing party.

**SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>** contains the following elements (see "SettlementTypeAndIdentification22" on page 1323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1324
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1324
	Payment <Pmt>	[1..1]	CodeSet		1324

**36.1.15.8.3 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the securities settlement transaction.

**SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>** contains the following elements (see "SettlementTypeAndIdentification22" on page 1323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1324
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1324
	Payment <Pmt>	[1..1]	CodeSet		1324

**36.1.15.8.4 IntraPositionMovementIdentification <IntraPosMvmntId>**

*Presence:* [1..1]

*Definition:* Reference to the intra-position movement transaction requested to be cancelled as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**36.1.15.9 GenericIdentification163**

*Definition:* Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1334
	Issuer <Issr>	[1..1]	Text		1334
	SchemeName <SchmeNm>	[0..1]	Text		1334

**36.1.15.9.1 Identification <Id>***Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.*Datatype:* "Max35Text" on page 1980**36.1.15.9.2 Issuer <Issr>***Presence:* [1..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max4AlphaNumericText" on page 1980**36.1.15.9.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max4AlphaNumericText" on page 1980**36.1.15.10 GenericIdentification144***Definition:* Proprietary information related to a balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1334
	Issuer <Issr>	[1..1]	Text		1334
	SchemeName <SchmeNm>	[0..1]	Text		1335
	Balance <Bal>	[1..1]	Quantity		1335

**36.1.15.10.1 Identification <Id>***Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.*Datatype:* "Exact4AlphaNumericText" on page 1978**36.1.15.10.2 Issuer <Issr>***Presence:* [1..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max4AlphaNumericText" on page 1980

**36.1.15.10.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max4AlphaNumericText" on page 1980**36.1.15.10.4 Balance <Bal>***Presence:* [1..1]*Definition:* Value of the balance.*Datatype:* "RestrictedFINDecimalNumber" on page 1977**36.1.15.11 GenericIdentification86***Definition:* Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1335
	Issuer <Issr>	[1..1]	Text		1335
	SchemeName <SchmeNm>	[0..1]	Text		1335

**36.1.15.11.1 Identification <Id>***Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.*Datatype:* "RestrictedFINXMax30Text" on page 1984**36.1.15.11.2 Issuer <Issr>***Presence:* [1..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max4AlphaNumericText" on page 1980**36.1.15.11.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max4AlphaNumericText" on page 1980**36.1.15.12 GenericIdentification85***Definition:* Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1336
	Identification <Id>	[0..1]	Text		1336

**36.1.15.12.1 Type <Tp>***Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.**Type <Tp>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.15.12.2 Identification <Id>***Presence:* [0..1]*Definition:* Name or number assigned by an entity to enable recognition of that entity.*Datatype:* "[RestrictedFINXMax30Text](#)" on page 1984**36.1.15.13 GenericIdentification84***Definition:* Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1336
	Issuer <Issr>	[1..1]	Text		1336
	SchemeName <SchmeNm>	[0..1]	Text		1336

**36.1.15.13.1 Identification <Id>***Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.*Datatype:* "[RestrictedFINXMax34Text](#)" on page 1985**36.1.15.13.2 Issuer <Issr>***Presence:* [1..1]*Definition:* Entity that assigns the identification.*Datatype:* "[Max4AlphaNumericText](#)" on page 1980**36.1.15.13.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "[Max4AlphaNumericText](#)" on page 1980

**36.1.15.14 GenericIdentification30**

*Definition:* Information related to an identification, for example, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1337

**36.1.15.14.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.

*Datatype:* "Exact4AlphaNumericText" on page 1978

**36.1.15.14.2 Issuer <Issr>**

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 1980

**36.1.15.14.3 SchemeName <SchmeNm>**

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* "Max35Text" on page 1980

**36.1.15.15 GenericIdentification47**

*Definition:* Information related to an identification, for example, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.15.15.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.

*Datatype:* "Exact4AlphaNumericText" on page 1978

**36.1.15.15.2 Issuer <Issr>**

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max4AlphaNumericText" on page 1980

### 36.1.15.15.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* "Max4AlphaNumericText" on page 1980

### 36.1.15.16 IdentificationSource4Choice

*Definition:* Choice between source of identification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1338
Or}	Proprietary <Prtry>	[1..1]	Text		1338

#### 36.1.15.16.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification source, as assigned via a pre-determined code list.

*Datatype:* "ExternalFinancialInstrumentIdentificationType1Code" on page 1856

#### 36.1.15.16.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification source using a proprietary identification scheme.

*Datatype:* "RestrictedFINExact2Text" on page 1981

### 36.1.15.17 IdentificationSource3Choice

*Definition:* Choice between source of identification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1338
Or}	Proprietary <Prtry>	[1..1]	Text		1338

#### 36.1.15.17.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification source, as assigned via a pre-determined code list.

*Datatype:* "ExternalFinancialInstrumentIdentificationType1Code" on page 1856

#### 36.1.15.17.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification source using a proprietary identification scheme.

*Datatype:* "Max35Text" on page 1980

## 36.1.16 Market

### 36.1.16.1 MarketIdentification2Choice

*Definition:* Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1339
Or}	Description <Desc>	[1..1]	Text		1339

#### 36.1.16.1.1 MarketIdentifierCode <MktldrCd>

*Presence:* [1..1]

*Definition:* ISO 10383 Market Identification Code.

*Datatype:* "MICIdentifier" on page 1976

#### 36.1.16.1.2 Description <Desc>

*Presence:* [1..1]

*Definition:* Description of the market when no Market Identifier Code is available.

*Datatype:* "RestrictedFINXMax30Text" on page 1984

### 36.1.16.2 MarketClientSide7Choice

*Definition:* Choice of format for the market/client side information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1339
Or}	Proprietary <Prtry>	[1..1]	±		1339

#### 36.1.16.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Market side or a client side information expressed as an ISO 20022 code.

*Datatype:* "MarketClientSide1Code" on page 1873

CodeName	Name	Definition
CLNT	ClientSide	Instruction is for a client side transaction.
MAKT	MarketSide	Instruction is for a market side transaction.

#### 36.1.16.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Market side or a client side information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.16.3 PlaceOfTradeIdentification2

*Definition:* Identification of market in which a trade transaction has been executed.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C17	1340
	LEI <LEI>	[0..1]	IdentifierSet		1340

#### 36.1.16.3.1 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 "[MarketIdentification90](#)" on page 1438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1439
	Type <Tp>	[1..1]			1439
{Or	Code <Cd>	[1..1]	CodeSet		1439
Or}	Proprietary <Prtry>	[1..1]	±		1440

#### 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.

#### 36.1.16.3.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a place of trade.

*Datatype:* "[LEIIdentifier](#)" on page 1976



### 36.1.16.4 MarketIdentification4Choice

*Definition:* Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1341
Or}	Description <Desc>	[1..1]	Text		1341

#### 36.1.16.4.1 MarketIdentifierCode <MktldrCd>

*Presence:* [1..1]

*Definition:* Market Identifier Code. Identification of a financial market, as stipulated in the norm ISO 10383 "Codes for exchanges and market identifications".

*Datatype:* "MICIdentifier" on page 1976

#### 36.1.16.4.2 Description <Desc>

*Presence:* [1..1]

*Definition:* Description of the market when no Market Identifier Code is available.

*Datatype:* "RestrictedFINXMax30Text" on page 1984

## 36.1.17 Miscellaneous

### 36.1.17.1 CurrencyToBuyOrSell1Choice

*Definition:* Choice of counterparty type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C1	1341
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C1	1342

#### 36.1.17.1.1 CurrencyToBuy <CcyToBuy>

*Presence:* [1..1]

*Definition:* Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 1835

#### 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.

### 36.1.17.1.2 CurrencyToSell <CcyToSell>

*Presence:* [1..1]

*Definition:* Account servicer is instructed to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 1835

#### 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.

### 36.1.17.2 SecuritiesTransactionType60Choice

*Definition:* Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1342
Or}	Proprietary <Prtry>	[1..1]	±		1345

#### 36.1.17.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "SecuritiesTransactionType28Code" on page 1946

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

CodeName	Name	Definition
		(repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.

CodeName	Name	Definition
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.
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.

**36.1.17.2.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Securities transaction type expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.17.3 SettlementTransactionCondition36Choice***Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1345
Or}	Proprietary <Prtry>	[1..1]	±		1346

**36.1.17.3.1 Code <Cd>***Presence:* [1..1]*Definition:* Settlement conditions expressed as an ISO 20022 code.*Datatype:* "[SettlementTransactionCondition13Code](#)" on page 1953

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.

**36.1.17.3.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Settlement conditions expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.17.4 SettlementTransactionCondition39Choice***Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1346
Or}	Proprietary <Prtry>	[1..1]	±		1347

**36.1.17.4.1 Code <Cd>***Presence:* [1..1]*Definition:* Settlement conditions expressed as an ISO 20022 code.*Datatype:* "[SettlementTransactionCondition14Code](#)" on page 1953

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.

CodeName	Name	Definition
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.
BPSS	PartialSuccessfulBuyIn	Identification of settlement instructions created as a result of a partial successful buy-in.

#### 36.1.17.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.5 RepurchaseType17Choice

*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		1348
Or}	Proprietary <Prtry>	[1..1]	±		1348

#### 36.1.17.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as an ISO 20022 code.

*Datatype:* "RepurchaseType6Code" on page 1923

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.

#### 36.1.17.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.6 Registration11Choice

*Definition:* Choice of format for the registration information.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1349

#### 36.1.17.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Registration information expressed as an ISO 20022 code.

*Datatype:* "Registration1Code" on page 1902

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.

#### 36.1.17.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Registration information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 36.1.17.7 SettlementTransactionCondition37Choice

*Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1351

#### 36.1.17.7.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as an ISO 20022 code.

*Datatype:* "SettlementTransactionCondition12Code" on page 1952

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.
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.

### 36.1.17.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.8 SettlementOrCorporateActionEvent32Choice

*Definition:* Choice between transaction type, corporate action event and settlement transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1351
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1352

#### 36.1.17.8.1 SecuritiesTransactionType <SctiesTxTp>

*Presence:* [1..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "SecuritiesTransactionType52Choice" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1378
Or}	Proprietary <Prtry>	[1..1]	±		1380

### 36.1.17.8.2 CorporateActionEventType <CorpActnEvtTp>

*Presence:* [1..1]

*Definition:* Specifies the type of corporate event.

*Impacted by:* C14 "EventTypeRule"

**CorporateActionEventType <CorpActnEvtTp>** contains one of the following elements (see "CorporateActionEventType101Choice" on page 1353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1354
Or}	Proprietary <Prtry>	[1..1]	±		1360

#### 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.

### 36.1.17.9 SettlementOrCorporateActionEvent33Choice

*Definition:* Choice between transaction type, corporate action event and settlement transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1353
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C14	1353

**36.1.17.9.1 SecuritiesTransactionType <SctiesTxTp>***Presence:* [1..1]*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "SecuritiesTransactionType58Choice" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1369
Or}	Proprietary <Prtry>	[1..1]	±		1371

**36.1.17.9.2 CorporateActionEventType <CorpActnEvtTp>***Presence:* [1..1]*Definition:* Specifies the type of corporate event.*Impacted by:* C14 "EventTypeRule"

**CorporateActionEventType <CorpActnEvtTp>** contains one of the following elements (see "CorporateActionEventType101Choice" on page 1353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1354
Or}	Proprietary <Prtry>	[1..1]	±		1360

**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.

**36.1.17.10 CorporateActionEventType101Choice***Definition:* Choice of format for the repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1354
Or}	Proprietary <Prtry>	[1..1]	±		1360

### 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.

#### 36.1.17.10.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Corporate action event type expressed as an ISO 20022 code.

*Datatype:* "CorporateActionEventType33Code" on page 1841

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.

### 36.1.17.10.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Corporate action event type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.11 RegistrationParameters7

*Definition:* Information related to registration of securities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CertificationIdentification <CertfctnId>	[0..1]	Text		1361
	CertificationDateTime <CertfctnDtTm>	[0..1]	±		1361
	RegistrarAccount <RegarAcct>	[0..1]	Text		1361
	CertificateNumber <CertNb>	[0..*]	±	C18	1361

#### 36.1.17.11.1 CertificationIdentification <CertfctnId>

*Presence:* [0..1]

*Definition:* Identification assigned to a deposit.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

#### 36.1.17.11.2 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 36.1.17.11.3 RegistrarAccount <RegarAcct>

*Presence:* [0..1]

*Definition:* Account at the registrar where financial instruments are registered.

*Datatype:* "RestrictedFINXMax35Text" on page 1985

#### 36.1.17.11.4 CertificateNumber <CertNb>

*Presence:* [0..\*]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Impacted by:* C18 "ISO8532AndIssuerSchemeNameRule"

**CertificateNumber <CertNb>** contains the following elements (see "[SecuritiesCertificate5](#)" on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1421
	Issuer <Issr>	[0..1]	Text		1421
	SchemeName <SchmeNm>	[0..1]	Text		1421

#### Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

### 36.1.17.12 CentralCounterPartyEligibility5Choice

*Definition:* Choice of format for the CCP eligibility information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

#### 36.1.17.12.1 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 36.1.17.12.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Central counterparty eligibility information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.13 BeneficialOwnership5Choice

*Definition:* Choice of format for the beneficial ownership.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

### 36.1.17.13.1 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 36.1.17.13.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Beneficial ownership information expressed a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.14 RestrictionIdentification2

*Definition:* Restriction References applied on the transaction for which the securities settlement condition modification is requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1363
	Identification <Id>	[1..1]	Text		1364

### 36.1.17.14.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Restriction identification removal or addition applied on the transaction expressed as a code.

*Datatype:* "RestrictionReference1Code" on page 1925

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.

CodeName	Name	Definition
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.

### 36.1.17.14.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Restriction identification applied on the transaction.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 36.1.17.15 Linkages56

*Definition:* Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C9	1364
	MessageNumber <MsgNb>	[0..1]	±	C7	1365
	Reference <Ref>	[1..1]	±		1365
	ReferenceOwner <RefOwnr>	[0..1]	±		1366

#### 36.1.17.15.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* Specifies when the transaction is to be executed relative to a linked transaction.

*Impacted by:* C9 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition18Choice" on page 1414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1414
Or}	Proprietary <Prtry>	[1..1]	±		1414



**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.

**36.1.17.15.2 MessageNumber <MsgNb>**

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* C7 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber16Choice" on page 1292 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1292
Or	LongNumber <LngNb>	[1..1]	Text		1292
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1292

**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.

**36.1.17.15.3 Reference <Ref>**

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following elements (see "References66Choice" on page 1324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1325
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1325
Or	IntraBalanceMovementIdentification <IntraBalMvmntld>	[1..1]	Text		1325
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1325
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[1..1]	Text		1325
Or	PoolIdentification <Poolld>	[1..1]	Text		1326
Or	CommonIdentification <Cmonld>	[1..1]	Text		1326
Or	TradeIdentification <Tradld>	[1..1]	Text		1326
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1326

#### 36.1.17.15.4 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party that generates the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification136Choice" on page 1500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1500
Or}	ProprietaryIdentification <Prtryld>	[1..1]	±		1500

#### 36.1.17.16 Linkages55

*Definition:* Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C71	1367
	MessageNumber <MsgNb>	[0..1]	±	C4	1367
	Reference <Ref>	[1..1]	±		1368
	LinkedQuantity <LkdQty>	[0..1]	±		1368
	ReferenceOwner <RefOwnr>	[0..1]	±		1368

**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.

**36.1.17.16.1 ProcessingPosition <PrcgPos>**

*Presence:* [0..1]

*Definition:* Specifies 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 ["ProcessingPosition10Choice"](#) on page 1415 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1415
Or}	Proprietary <Prtry>	[1..1]	±		1415

**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.

**36.1.17.16.2 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 ["DocumentNumber6Choice"](#) on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1293
Or	LongNumber <LngNb>	[1..1]	Text		1293
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1293

**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.

**36.1.17.16.3 Reference <Ref>**

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following elements (see "[References50Choice](#)" on page 1326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1326
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1327
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1327
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1327
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1327
Or	PoolIdentification <PoolId>	[1..1]	Text		1327
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1327

**36.1.17.16.4 LinkedQuantity <LkdQty>**

*Presence:* [0..1]

*Definition:* Quantity of financial instruments of the linked transaction to be paired-off or turned.

**LinkedQuantity <LkdQty>** contains one of the following elements (see "[PairedOrTurnedQuantity4Choice](#)" on page 1550 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±		1550
Or}	TurnedQuantity <TrndQty>	[0..1]	±		1550

**36.1.17.16.5 ReferenceOwner <RefOwnr>**

*Presence:* [0..1]

*Definition:* Party that generates the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification136Choice" on page 1500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1500
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1500

### 36.1.17.17 SecuritiesTransactionType58Choice

*Definition:* Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1369
Or}	Proprietary <Prtry>	[1..1]	±		1371

#### 36.1.17.17.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "SecuritiesTransactionType27Code" on page 1944

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).

CodeName	Name	Definition
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.

CodeName	Name	Definition
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.
TRIN	TransferIn	Transaction is an incoming credit to an account on the shareholders register, and is not linked to a shift in investment (subscription or switch), but to account management.
TOUT	TransferOut	Transaction is a debit to an account on the shareholders register, and is not linked to a shift in investment (redemption or switch), but to account management.

### 36.1.17.17.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.18 SecuritiesTransactionType55Choice

*Definition:* Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1372
Or}	Proprietary <Prtry>	[1..1]	±		1374

#### 36.1.17.18.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesTransactionType22Code](#)" on page 1932

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common



CodeName	Name	Definition
		depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

CodeName	Name	Definition
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

### 36.1.17.18.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.19 SecuritiesTransactionType53Choice

*Definition:* Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1375
Or}	Proprietary <Prtry>	[1..1]	±		1377

#### 36.1.17.19.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesTransactionType23Code](#)" on page 1934

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.

CodeName	Name	Definition
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).

CodeName	Name	Definition
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

### 36.1.17.19.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.20 SecuritiesTransactionType52Choice

*Definition:* Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1378
Or}	Proprietary <Prtry>	[1..1]	±		1380

#### 36.1.17.20.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesTransactionType26Code](#)" on page 1941

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.

CodeName	Name	Definition
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).

CodeName	Name	Definition
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REBL	Rebalancing	Relates to a rebalanced transaction.

### 36.1.17.20.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.



**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.21 SecuritiesTransactionType51Choice

*Definition:* Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1381
Or}	Proprietary <Prtry>	[1..1]	±		1383

#### 36.1.17.21.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesTransactionType25Code](#)" on page 1939

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations

CodeName	Name	Definition
		(repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

CodeName	Name	Definition
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.

### 36.1.17.21.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.22 SecuritiesTransactionType49Choice

*Definition:* Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1384
Or}	Proprietary <Prtry>	[1..1]	±		1386

#### 36.1.17.22.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesTransactionType24Code](#)" on page 1937

CodeName	Name	Definition
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
BSBK	BuySellBack	Relates to a buy sell back transaction.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CORP	CorporateAction	Relates to a corporate action.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party

CodeName	Name	Definition
		(message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
CLAI	MarketClaim	Relates to a market claim.
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

CodeName	Name	Definition
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

### 36.1.17.22.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.23 AdditionalReference12

*Definition:* Reference and reference issuer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1387
	ReferenceIssuer <RefIssr>	[0..1]			1387
	Party <Pty>	[1..1]			1388
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1388
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1389
Or}	NameAndAddress <NmAndAdr>	[1..1]			1389
	Name <Nm>	[1..1]	Text		1389
	Address <Adr>	[0..1]			1389
	AddressLine <AdrLine>	[0..2]	Text		1390
	PostCode <PstCd>	[0..1]	Text		1390
	TownName <TwnNm>	[0..1]	Text		1390
	Country <Ctry>	[1..1]	CodeSet	C12	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390
	MessageName <MsgNm>	[0..1]	Text		1391

### 36.1.17.23.1 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference issued by a party to identify an instruction, transaction or a message.

*Datatype:* "RestrictedFINXMax35Text" on page 1985

### 36.1.17.23.2 ReferenceIssuer <RefIssr>

*Presence:* [0..1]

*Definition:* Issuer of the reference.

**ReferenceIssuer <RefIssr>** contains the following **PartyIdentification192** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party <Pty>	[1..1]			1388
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1388
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1389
Or}	NameAndAddress <NmAndAdr>	[1..1]			1389
	Name <Nm>	[1..1]	Text		1389
	Address <Adr>	[0..1]			1389
	AddressLine <AdrLine>	[0..2]	Text		1390
	PostCode <PstCd>	[0..1]	Text		1390
	TownName <TwnNm>	[0..1]	Text		1390
	Country <Ctry>	[1..1]	CodeSet	C12	1390
	LEI <LEI>	[0..1]	IdentifierSet		1390

### 36.1.17.23.2.1 Party <Pty>

*Presence:* [1..1]

*Definition:* Unique identification of the party.

**Party <Pty>** contains one of the following **PartyIdentification152Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1388
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1389
Or}	NameAndAddress <NmAndAdr>	[1..1]			1389
	Name <Nm>	[1..1]	Text		1389
	Address <Adr>	[0..1]			1389
	AddressLine <AdrLine>	[0..2]	Text		1390
	PostCode <PstCd>	[0..1]	Text		1390
	TownName <TwnNm>	[0..1]	Text		1390
	Country <Ctry>	[1..1]	CodeSet	C12	1390

#### 36.1.17.23.2.1.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Identification of the party expressed as a BIC.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 1974



**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.

**36.1.17.23.2.1.2 ProprietaryIdentification <PrtryId>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to the party using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification18](#)" on page 1323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1323
	SchemeName <SchmeNm>	[0..1]	Text		1323
	Issuer <Issr>	[0..1]	Text		1323

**36.1.17.23.2.1.3 NameAndAddress <NmAndAdr>**

*Presence:* [1..1]

*Definition:* Name and address of the party.

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1389
	Address <Adr>	[0..1]			1389
	AddressLine <AdrLine>	[0..2]	Text		1390
	PostCode <PstCd>	[0..1]	Text		1390
	TownName <TwnNm>	[0..1]	Text		1390
	Country <Ctry>	[1..1]	CodeSet	C12	1390

**36.1.17.23.2.1.3.1 Name <Nm>**

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "[RestrictedFINMax35Text](#)" on page 1982

**36.1.17.23.2.1.3.2 Address <Adr>**

*Presence:* [0..1]

*Definition:* Postal address of a party.

**Address <Adr>** contains the following **PostalAddress7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressLine <AdrLine>	[0..2]	Text		1390
	PostCode <PstCd>	[0..1]	Text		1390
	TownName <TwnNm>	[0..1]	Text		1390
	Country <Ctry>	[1..1]	CodeSet	C12	1390

#### 36.1.17.23.2.1.3.2.1 AddressLine <AdrLine>

*Presence:* [0..2]

*Definition:* Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

*Datatype:* "RestrictedFINMax35Text" on page 1982

#### 36.1.17.23.2.1.3.2.2 PostCode <PstCd>

*Presence:* [0..1]

*Definition:* Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

*Datatype:* "RestrictedFINMax8Text" on page 1983

#### 36.1.17.23.2.1.3.2.3 TownName <TwnNm>

*Presence:* [0..1]

*Definition:* Name of a built-up area, with defined boundaries, and a local government.

*Datatype:* "RestrictedFINMax23Text" on page 1982

#### 36.1.17.23.2.1.3.2.4 Country <Ctry>

*Presence:* [1..1]

*Definition:* Nation with its own government.

*Impacted by:* C12 "Country"

*Datatype:* "CountryCode" on page 1848

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 36.1.17.23.2.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for the party.

*Datatype:* "LEIIdentifier" on page 1976

**36.1.17.23.3 MessageName <MsgNm>***Presence:* [0..1]*Definition:* Name of the message.*Datatype:* "RestrictedFINXMax35Text" on page 1985**36.1.17.24 Identification16***Definition:* Unique identifier of a document, message or transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1391

**36.1.17.24.1 Identification <Id>***Presence:* [1..1]*Definition:* Unique identifier of a document, message or transaction.*Datatype:* "RestrictedFINXMax16Text" on page 1983**36.1.17.25 Number23Choice***Definition:* Choice number format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1391
Or}	Long <Lng>	[1..1]	±		1391

**36.1.17.25.1 Short <Shrt>***Presence:* [1..1]*Definition:* Number of maximum 3 numeric text.*Datatype:* "Exact3NumericText" on page 1978**36.1.17.25.2 Long <Lng>***Presence:* [1..1]*Definition:* Number of maximum 35 text, with the possibility to provide an issuer for the number identification.**Long <Lng>** contains the following elements (see "GenericIdentification18" on page 1323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1323
	SchemeName <SchmeNm>	[0..1]	Text		1323
	Issuer <Issr>	[0..1]	Text		1323

**36.1.17.26 OptionType7Choice**

*Definition:* Choice of format for the option type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1392
Or}	Proprietary <Prtry>	[1..1]	±		1392

**36.1.17.26.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Option type expressed as an ISO 20022 code.

*Datatype:* "OptionType1Code" on page 1876

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.

**36.1.17.26.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Option type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.17.27 FormOfSecurity7Choice**

*Definition:* Choice of format for the form of securities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1392
Or}	Proprietary <Prtry>	[1..1]	±		1393

**36.1.17.27.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Form of the security expressed as an ISO 20022 code.

*Datatype:* "FormOfSecurity1Code" on page 1866

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.

### 36.1.17.27.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Form of the security expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.28 SecurityClassificationType3Choice

*Definition:* Choice between a CFI code and an other type of identification for the classification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CFI <CFI>	[1..1]	IdentifierSet		1393
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1393

#### 36.1.17.28.1 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 1975

#### 36.1.17.28.2 AlternateClassification <AltrnClssfctn>

*Presence:* [1..1]

*Definition:* Other type of classification of the financial instrument.

**AlternateClassification <AltrnCIsstfctn>** contains the following elements (see "GenericIdentification39" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1450
	Issuer <Issr>	[0..1]	Text		1450

### 36.1.17.29 SettlementTypeAndAdditionalParameters20

*Definition:* Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1394
	Payment <Pmt>	[1..1]	CodeSet		1394
	CommonIdentification <CmonId>	[0..1]	Text		1395
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1395
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1395
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		1395
	ClientCollateralTransactionIdentification <ClntCollTxId>	[0..1]	Text		1395
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1395
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		1396

#### 36.1.17.29.1 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1902

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.

#### 36.1.17.29.2 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1849

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).

### 36.1.17.29.3 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 36.1.17.29.4 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 36.1.17.29.5 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 36.1.17.29.6 ClientCollateralInstructionIdentification <ClntCollInstrId>

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the client.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 36.1.17.29.7 ClientCollateralTransactionIdentification <ClntCollTxId>

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the client's point of view.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 36.1.17.29.8 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 36.1.17.29.9 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the triparty-agent/service-provider.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 36.1.17.30 SettlementTypeAndAdditionalParameters18

*Definition:* Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SctiesMvmntTp>	[0..1]	CodeSet		1396
	Payment <Pmt>	[0..1]	CodeSet		1396
	CommonIdentification <CmonId>	[0..1]	Text		1397
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1397
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1397

#### 36.1.17.30.1 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [0..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1902

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.

#### 36.1.17.30.2 Payment <Pmt>

*Presence:* [0..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1849

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).

### 36.1.17.30.3 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 36.1.17.30.4 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 36.1.17.30.5 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

## 36.1.17.31 SettlementTypeAndAdditionalParameters17

*Definition:* Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1397
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1397
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1398

### 36.1.17.31.1 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 36.1.17.31.2 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 36.1.17.31.3 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 36.1.17.32 SettlementTypeAndAdditionalParameters15

*Definition:* Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1398
	Payment <Pmt>	[1..1]	CodeSet		1398
	CommonIdentification <Cmonld>	[0..1]	Text		1399

#### 36.1.17.32.1 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 1902

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.

#### 36.1.17.32.2 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1849

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).

### 36.1.17.32.3 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 36.1.17.33 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		1399
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1399

#### 36.1.17.33.1 PageNumber <PgNb>

*Presence:* [1..1]

*Definition:* Page number.

*Datatype:* "Max5NumericText" on page 1981

#### 36.1.17.33.2 LastPageIndicator <LastPgInd>

*Presence:* [1..1]

*Definition:* Indicates the last page.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 36.1.17.34 SecuritiesRTGS5Choice

*Definition:* Choice of format for the securities RTGS information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1399
Or}	Proprietary <Prtry>	[1..1]	±		1400

#### 36.1.17.34.1 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 36.1.17.34.2 Proprietary <Prtry>

**Presence:** [1..1]

**Definition:** Securities RTGS information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see ["GenericIdentification47"](#) on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.35 PriorityNumeric5Choice

**Definition:** Choice of format for the priority.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1400
Or}	Proprietary <Prtry>	[1..1]	±		1400

#### 36.1.17.35.1 Numeric <Nmrc>

**Presence:** [1..1]

**Definition:** Specifies the execution priority of the instruction with a number between 0001 and 9999.

**Datatype:** ["Exact4NumericText"](#) on page 1978

#### 36.1.17.35.2 Proprietary <Prtry>

**Presence:** [1..1]

**Definition:** Specifies the execution priority of the instruction with a proprietary scheme.

**Proprietary <Prtry>** contains the following elements (see ["GenericIdentification47"](#) on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.17.36 TradeOriginator4Choice**

*Definition:* Choice of format for the trading capacity of the party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1401
Or}	Proprietary <Prtry>	[1..1]	±		1402

**36.1.17.36.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Trading party capacity expressed as an ISO 20022 code.

*Datatype:* "OriginatorRole2Code" on page 1876

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.

**36.1.17.36.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Trading party capacity expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.17.37 InvestorCapacity5Choice***Definition:* Choice of format for the investor capacity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1402
Or}	Proprietary <Prtry>	[1..1]	±		1402

**36.1.17.37.1 Code <Cd>***Presence:* [1..1]*Definition:* Investor capacity expressed as an ISO 20022 code.*Datatype:* "[Eligibility1Code](#)" on page 1853

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.

**36.1.17.37.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Investor capacity expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.38 OpeningClosing4Choice

*Definition:* Choice of format for the opening closing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1403
Or}	Proprietary <Prtry>	[1..1]	±		1403

#### 36.1.17.38.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Opening closing information expressed as an ISO 20022 code.

*Datatype:* "[OpeningClosing1Code](#)" on page 1875

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.

#### 36.1.17.38.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Opening closing information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.39 LegalFramework4Choice

*Definition:* Choice of format for the legal framework.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1404
Or}	Proprietary <Prtry>	[1..1]	±		1404

### 36.1.17.39.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Legal framework expressed as an ISO 20022 code.

*Datatype:* "LegalFramework1Code" on page 1873

CodeName	Name	Definition
FRAN	PensionLivree	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".

### 36.1.17.39.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Legal framework expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.40 RateType67Choice

*Definition:* Choice between a code and or a data source scheme to determine the rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1404
Or}	Proprietary <Prtry>	[1..1]	±		1405

### 36.1.17.40.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Rate expressed as an ISO 20022 code.

*Datatype:* "RateType1Code" on page 1902

CodeName	Name	Definition
FIXE	Fixed	Rate is fixed.
FORF	Forfeit	No specific repurchase rate applies to the transaction Repo, only a forfeit.



CodeName	Name	Definition
VARI	Variable	Rate is variable.

### 36.1.17.40.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Rate expressed as an a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.41 UpdateType16Choice

*Definition:* Choice of format for the update information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1405
Or}	Proprietary <Prtry>	[1..1]	±		1405

#### 36.1.17.41.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Indicates whether the report is complete or contains changes only.

*Datatype:* "[StatementUpdateType1Code](#)" on page 1960

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

#### 36.1.17.41.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Indicates whether the report is complete or contains changes only.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.17.42 Frequency34Choice**

*Definition:* Choice of format for a frequency, for example, the frequency of delivery of a statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1406
Or}	Proprietary <Prtry>	[1..1]	±		1406

**36.1.17.42.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Frequency expressed as an ISO 20022 code.

*Datatype:* "EventFrequency7Code" on page 1854

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.

**36.1.17.42.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Frequency expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.43 Frequency27Choice

*Definition:* Choice of format for a frequency, for example, a payment frequency.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1407
Or}	Proprietary <Prtry>	[1..1]	±		1407

#### 36.1.17.43.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Frequency expressed as an ISO 20022 code.

*Datatype:* "[EventFrequency3Code](#)" on page 1853

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.

#### 36.1.17.43.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Frequency expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.17.44 Frequency26Choice**

*Definition:* Choice of format for a frequency, for example, the frequency of delivery of a statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1408
Or}	Proprietary <Prtry>	[1..1]	±		1408

**36.1.17.44.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Frequency expressed as an ISO 20022 code.

*Datatype:* "EventFrequency4Code" on page 1853

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.

**36.1.17.44.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Frequency expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.17.45 Reporting9Choice**

*Definition:* Choice of format for the reporting type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1409
Or}	Proprietary <Prtry>	[1..1]	±		1409

**36.1.17.45.1 Code <Cd>***Presence:* [1..1]*Definition:* Third party reporting information expressed as an ISO 20022 code.*Datatype:* "Reporting2Code" on page 1922

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.

**36.1.17.45.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Third party reporting information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.17.46 Reporting8Choice***Definition:* Choice of format for the reporting type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1409
Or}	Proprietary <Prtry>	[1..1]	±		1410

**36.1.17.46.1 Code <Cd>***Presence:* [1..1]*Definition:* Third party reporting information expressed as an ISO 20022 code.*Datatype:* "Reporting1Code" on page 1922

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.

**36.1.17.46.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Third party reporting information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.17.47 Role7Choice***Definition:* Choice of format for a party role.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1410
Or	Proprietary <Prtry>	[1..1]	±		1411
Or}	Text <Txt>	[1..1]	Text		1411

**36.1.17.47.1 Code <Cd>***Presence:* [1..1]*Definition:* Role of the party in the activity expressed as an ISO 20022 code.*Datatype:* "[InvestmentFundRole2Code](#)" on page 1872

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

CodeName	Name	Definition
		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.

### 36.1.17.47.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Role of the party in the activity expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.47.3 Text <Txt>

*Presence:* [1..1]

*Definition:* Role of the party in the activity.

*Datatype:* "[RestrictedFINXMax350Text](#)" on page 1985

**36.1.17.48 PurposeCode8Choice**

*Definition:* Choice between a code and or a data source scheme to determine the account type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1412
Or}	Proprietary <Prtry>	[1..1]	±		1412

**36.1.17.48.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Securities account purpose as an ISO 20022 code.

*Datatype:* "SecuritiesAccountPurposeType1Code" on page 1926

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.

**36.1.17.48.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Securities account purpose as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.17.49 RevaluationIndicator4Choice**

*Definition:* Choice of format for the revaluation.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1413
Or}	Proprietary <Prtry>	[1..1]	±		1413

### 36.1.17.49.1 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 36.1.17.49.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Revaluation information provided as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.50 ProcessingPosition23Choice

*Definition:* Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1413
Or}	Proprietary <Prtry>	[1..1]	±		1414

### 36.1.17.50.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Processing position expressed as an ISO 20022 code.

*Datatype:* "ProcessingPosition5Code" on page 1901

CodeName	Name	Definition
INFO	Information	Specifies that the transactions/ instructions are linked for information purposes only.

**36.1.17.50.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Processing position expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.17.51 ProcessingPosition18Choice***Definition:* Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1414
Or}	Proprietary <Prtry>	[1..1]	±		1414

**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.

**36.1.17.51.1 Code <Cd>***Presence:* [1..1]*Definition:* Processing position expressed as an ISO 20022 code.*Datatype:* "[ProcessingPosition4Code](#)" on page 1901

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.

**36.1.17.51.2 Proprietary <Prtry>***Presence:* [1..1]

*Definition:* Processing position expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.52 ProcessingPosition10Choice

*Definition:* Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1415
Or}	Proprietary <Prtry>	[1..1]	±		1415

#### 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.

#### 36.1.17.52.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Processing position expressed as an ISO 20022 code.

*Datatype:* "[ProcessingPosition3Code](#)" on page 1901

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.

#### 36.1.17.52.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Processing position expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.53 UnilateralSplit4Choice

*Definition:* Specifies the matching processing change requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1416
Or}	Proprietary <Prtry>	[1..1]	±		1416

#### 36.1.17.53.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Unilateral split expressed as an ISO 20022 code.

*Datatype:* "SecuritiesTransactionType5Code" on page 1949

CodeName	Name	Definition
TRAD	Trade	Relates to the settlement of a trade.

#### 36.1.17.53.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unilateral split expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.54 LinkageType4Choice

*Definition:* Choice of format for the linkage type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1417
Or}	Proprietary <Prtry>	[1..1]	±		1417

#### 36.1.17.54.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Linkage type expressed as an ISO 20022 code.

*Datatype:* "LinkageType1Code" on page 1873

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.

#### 36.1.17.54.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Linkage type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 36.1.17.55 SettlementStandingInstructionDatabase5Choice

*Definition:* Choice of format for the standing settlement instruction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1417
Or}	Proprietary <Prtry>	[1..1]	±		1418

#### 36.1.17.55.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement standing instruction database expressed as an ISO 20022 code.

*Datatype:* "SettlementStandingInstructionDatabase1Code" on page 1950

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.

### 36.1.17.55.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement standing instruction database expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.56 DeliveryReturn4Choice

*Definition:* Choice of format for the delivery return information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1418
Or}	Proprietary <Prtry>	[1..1]	±		1419

#### 36.1.17.56.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Delivery return expressed as an ISO 20022 code.

*Datatype:* "[DeliveryReturn1Code](#)" on page 1850

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).

CodeName	Name	Definition
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.

### 36.1.17.56.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Delivery return expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.57 RegistrationReason6

*Definition:* Reason of registration.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1419
{Or	Code <Cd>	[1..1]	CodeSet		1419
Or}	Proprietary <Prtry>	[1..1]	±		1420
	AdditionalInformation <AddtlInf>	[0..1]	Text		1420

#### 36.1.17.57.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason of the holding status.

**Code <Cd>** contains one of the following **Registration12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1419
Or}	Proprietary <Prtry>	[1..1]	±		1420

##### 36.1.17.57.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Registration information expressed as an ISO 20022 code.

*Datatype:* "Registration2Code" on page 1902

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.

### 36.1.17.57.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Registration information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.57.2 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "RestrictedFINXMax210Text" on page 1984

### 36.1.17.58 SecuritiesCertificate5

*Definition:* Physical representation of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1421
	Issuer <Issr>	[0..1]	Text		1421
	SchemeName <SchmeNm>	[0..1]	Text		1421



**Constraints**

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**36.1.17.58.1 Number <Nb>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Datatype:* "RestrictedFINXMax30Text" on page 1984

**36.1.17.58.2 Issuer <Issr>**

*Presence:* [0..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Datatype:* "Max4AlphaNumericText" on page 1980

**36.1.17.58.3 SchemeName <SchmeNm>**

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* "Max4AlphaNumericText" on page 1980

**36.1.17.59 ModificationCancellationAllowed5Choice**

*Definition:* Choice of format for the modification cancellation information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1421
Or}	Proprietary <Prtry>	[1..1]	±		1421

**36.1.17.59.1 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

**36.1.17.59.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Modification, cancellation allowed information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.60 LetterOfGuarantee5Choice

*Definition:* Choice of format for the letter of guarantee information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1422
Or}	Proprietary <Prtry>	[1..1]	±		1422

#### 36.1.17.60.1 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 36.1.17.60.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Letter of guarantee information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.61 AutomaticBorrowing11Choice

*Definition:* Choice of format for the automatic borrowing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1423
Or}	Proprietary <Prtry>	[1..1]	±		1423

### 36.1.17.61.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Condition for automatic borrowing expressed as an ISO 20022 code.

*Datatype:* "AutoBorrowing2Code" on page 1837

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.

### 36.1.17.61.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Condition for automatic borrowing expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.62 AutomaticBorrowing8Choice

*Definition:* Choice of format for the automatic borrowing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1423
Or}	Proprietary <Prtry>	[1..1]	±		1424

### 36.1.17.62.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Condition for automatic borrowing expressed as an ISO 20022 code.

*Datatype:* "AutoBorrowing1Code" on page 1836

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.

### 36.1.17.62.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Condition for automatic borrowing expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.63 Tracking5Choice

*Definition:* Choice of format for the tracking information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1424
Or}	Proprietary <Prtry>	[1..1]	±		1424

#### 36.1.17.63.1 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 36.1.17.63.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Tracking information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.64 TaxCapacityParty5Choice

*Definition:* Choice of format for the tax capacity information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1425
Or}	Proprietary <Prtry>	[1..1]	±		1425

#### 36.1.17.64.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Party tax capacity expressed as an ISO 20022 code.

*Datatype:* "[TaxLiability1Code](#)" on page 1960

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.

#### 36.1.17.64.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Party tax capacity expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.65 SettlementSystemMethod5Choice

*Definition:* Choice of format for the settlement system/method.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1426

### 36.1.17.65.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement system expressed as an ISO 20022 code.

*Datatype:* "SettlementSystemMethod1Code" on page 1950

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.

### 36.1.17.65.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement system expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.66 SettlingCapacity8Choice

*Definition:* Choice of format for the settlement capacity information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1427

### 36.1.17.66.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement capacity expressed as an ISO 20022 code.

*Datatype:* "SettlingCapacity2Code" on page 1959

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.

### 36.1.17.66.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement capacity expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.67 Restriction6Choice

*Definition:* Choice of format for the securities restriction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

#### 36.1.17.67.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Restrictions expressed as an ISO 20022 code.

*Datatype:* "OwnershipLegalRestrictions1Code" on page 1877

CodeName	Name	Definition
A144	USLegal144A	Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A.
NRST	NoRestrictions	Ownership or transfer of a security that is not subject to restrictions.

CodeName	Name	Definition
RSTR	Restrictions	Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A.

### 36.1.17.67.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Restrictions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.68 RepurchaseType31Choice

*Definition:* Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1428
Or}	Proprietary <Prtry>	[1..1]	±		1428

#### 36.1.17.68.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as an ISO 20022 code.

*Datatype:* "[RepurchaseType8Code](#)" on page 1923

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.

#### 36.1.17.68.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as a proprietary code.



**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.69 RepurchaseType26Choice

*Definition:* Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1429
Or}	Proprietary <Prtry>	[1..1]	±		1429

#### 36.1.17.69.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as an ISO 20022 code.

*Datatype:* "[RepurchaseType10Code](#)" on page 1923

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.

#### 36.1.17.69.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.70 RepurchaseType24Choice

*Definition:* Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1430
Or}	Proprietary <Prtry>	[1..1]	±		1431

#### 36.1.17.70.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as an ISO 20022 code.

*Datatype:* "[RepurchaseType9Code](#)" on page 1924

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.

**36.1.17.70.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Type of securities financing transaction process expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.17.71 NettingEligibility5Choice***Definition:* Choice of format for the netting eligibility information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1431
Or}	Proprietary <Prtry>	[1..1]	±		1431

**36.1.17.71.1 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

**36.1.17.71.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Netting eligibility expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.17.72 FXStandingInstruction5Choice***Definition:* Choice of format for the forex standing instruction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1432
Or}	Proprietary <Prtry>	[1..1]	±		1432

### 36.1.17.72.1 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 36.1.17.72.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* FX Standing instruction information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.73 ExposureType17Choice

*Definition:* Choice of format for the exposure information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1432
Or}	Proprietary <Prtry>	[1..1]	±		1434

### 36.1.17.73.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Collateral movement exposure type expressed as an ISO 20022 code.

*Datatype:* "ExposureType4Code" on page 1854

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.

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.
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
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.

### 36.1.17.73.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Collateral movement exposure type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.74 BlockTrade5Choice

*Definition:* Choice of format for the block trade information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1434
Or}	Proprietary <Prtry>	[1..1]	±		1434

#### 36.1.17.74.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Block parent or child information expressed as an ISO 20022 code.

*Datatype:* "[BlockTrade1Code](#)" on page 1837

CodeName	Name	Definition
BLPA	Parent	Transaction is a block trade parent.
BLCH	Child	Transaction is a block trade child.

#### 36.1.17.74.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Block parent or child information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.75 HoldIndicator7

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1435
	Reason <Rsn>	[0..*]	±		1435

#### 36.1.17.75.1 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 36.1.17.75.2 Reason <Rsn>

*Presence:* [0..\*]

*Definition:* Specifies the reason of the registration status.

**Reason <Rsn>** contains the following elements (see "[RegistrationReason6](#)" on page 1419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1419
{Or	Code <Cd>	[1..1]	CodeSet		1419
Or}	Proprietary <Prtry>	[1..1]	±		1420
	AdditionalInformation <AddtlInf>	[0..1]	Text		1420

### 36.1.17.76 Linkages50

*Definition:* Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1436
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1436

### 36.1.17.76.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* When the transaction is to be executed relative to a linked transaction - for information only.

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition23Choice" on page 1413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1413
Or}	Proprietary <Prtry>	[1..1]	±		1414

### 36.1.17.76.2 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:* "RestrictedFINXMax16Text" on page 1983

### 36.1.17.77 Linkages49

*Definition:* Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±		1436

### 36.1.17.77.1 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following elements (see "References58Choice" on page 1329 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1330
Or	PoolIdentification <PoolId>	[1..1]	Text		1330
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1330
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1330
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1330



### 36.1.17.78 Linkages48

*Definition:* Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C71	1437
	MessageNumber <MsgNb>	[0..1]	±	C4	1437
	Reference <Ref>	[1..1]	±		1438
	LinkedQuantity <LkdQty>	[0..1]	±		1438

#### 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.

#### 36.1.17.78.1 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 "ProcessingPosition10Choice" on page 1415 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1415
Or}	Proprietary <Prtry>	[1..1]	±		1415

#### 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.

#### 36.1.17.78.2 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 "[DocumentNumber6Choice](#)" on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1293
Or	LongNumber <LngNb>	[1..1]	Text		1293
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1293

#### 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.

#### 36.1.17.78.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following elements (see "[References58Choice](#)" on page 1329 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1330
Or	PoolIdentification <PoolId>	[1..1]	Text		1330
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1330
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1330
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1330

#### 36.1.17.78.4 LinkedQuantity <LkdQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments of the linked transaction to be paired-off or turned.

**LinkedQuantity <LkdQty>** contains one of the following elements (see "[PairedOrTurnedQuantity4Choice](#)" on page 1550 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±		1550
Or}	TurnedQuantity <TrndQty>	[0..1]	±		1550

#### 36.1.17.79 MarketIdentification90

*Definition:* Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1439
	Type <Tp>	[1..1]			1439
{Or	Code <Cd>	[1..1]	CodeSet		1439
Or}	Proprietary <Prtry>	[1..1]	±		1440

**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.

**36.1.17.79.1 Identification <Id>**

*Presence:* [0..1]

*Definition:* Code allocated to places of trade, that is, stock exchanges, regulated markets, for example, Electronic Trading Platforms (ECN), and unregulated markets, for example, Automated Trading Systems (ATS), as sources of prices and related information, in order to facilitate automated processing.

**Identification <Id>** contains one of the following elements (see "MarketIdentification2Choice" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1339
Or}	Description <Desc>	[1..1]	Text		1339

**36.1.17.79.2 Type <Tp>**

*Presence:* [1..1]

*Definition:* Nature of a market in which transactions take place.

**Type <Tp>** contains one of the following **MarketType16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1439
Or}	Proprietary <Prtry>	[1..1]	±		1440

**36.1.17.79.2.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Market type expressed as an ISO 20022 code.

*Datatype:* "MarketType2Code" on page 1874

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.

### 36.1.17.79.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Market type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.80 OptionStyle9Choice

*Definition:* Choice of format for the option style.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1440
Or}	Proprietary <Prtry>	[1..1]	±		1440

#### 36.1.17.80.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Option style expressed as an ISO 20022 code.

*Datatype:* "[OptionStyle2Code](#)" on page 1876

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.

#### 36.1.17.80.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option style expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.81 ClassificationType33Choice

*Definition:* Choice of format for the classification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1441
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1441

#### 36.1.17.81.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

*Presence:* [1..1]

*Definition:* ISO 10962 Classification of Financial Instrument (CFI).

*Datatype:* "[CFIOct2015Identifier](#)" on page 1975

#### 36.1.17.81.2 AlternateClassification <AltrnClssfctn>

*Presence:* [1..1]

*Definition:* Proprietary classification of financial instrument.

**AlternateClassification <AltrnClssfctn>** contains the following elements (see "[GenericIdentification86](#)" on page 1335 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1335
	Issuer <Issr>	[1..1]	Text		1335
	SchemeName <SchmeNm>	[0..1]	Text		1335

### 36.1.17.82 InterestComputationMethodFormat5Choice

*Definition:* Choice between a standard code or proprietary code to specify the type of interest computation method.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1445

**36.1.17.82.1 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 1869

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days

CodeName	Name	Definition
		in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day

CodeName	Name	Definition
		year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.



CodeName	Name	Definition
NARR	Narrative	Other method than A001-A020. See Narrative.

### 36.1.17.82.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary identification of the format of interest computation method.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.17.83 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	1445
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1445
	ExchangeRate <XchgRate>	[1..1]	Rate		1446
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C1, C9	1446

#### 36.1.17.83.1 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 1835

#### 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.

#### 36.1.17.83.2 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 1835

#### 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.

### 36.1.17.83.3 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 1977

### 36.1.17.83.4 ResultingAmount <RsltgAmt>

*Presence:* [1..1]

*Definition:* Counter value of a foreign exchange conversion.

*Impacted by:* C1 "ActiveCurrency", C9 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 1830

#### 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.

### 36.1.17.84 YieldedOrValueType1Choice

*Definition:* Choice of value type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1447
Or}	ValueType <ValTp>	[1..1]	CodeSet		1447

**36.1.17.84.1 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

**36.1.17.84.2 ValueType <ValTp>***Presence:* [1..1]*Definition:* Type of value in which the price is expressed.*Datatype:* ["PriceValueType1Code"](#) on page 1900

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.

**36.1.17.85 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		1447
	Envelope <Envlp>	[1..1]	(External Schema)		1448

**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.

**36.1.17.85.1 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 1980

**36.1.17.85.2 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.

**36.1.17.86 RateOrName2Choice***Definition:* Choice between a percentage rate or a rate name.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C28	1448
Or}	RateName <RateNm>	[1..1]	±		1448

**36.1.17.86.1 Rate <Rate>***Presence:* [1..1]*Definition:* Pricing expressed as a rate.*Impacted by:* [C28 "SignRule"](#)

**Rate <Rate>** contains the following elements (see ["Rate2"](#) on page 1552 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

**Constraints**

- **SignRule**

When Sign is present, rate must not be zero.

**36.1.17.86.2 RateName <RateNm>***Presence:* [1..1]*Definition:* Pricing expressed as a rate name.

**RateName <RateNm>** contains the following elements (see ["RateName2"](#) on page 1553 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1553
	RateName <RateNm>	[1..1]	Text		1553

**36.1.17.87 NumberCount1Choice***Definition:* Choice of number count type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurInstrNb>	[1..1]	Text		1449
Or}	TotalNumber <TtlNb>	[1..1]		C24, C10	1449
	CurrentInstructionNumber <CurInstrNb>	[1..1]	Text		1450
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1450

**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.

**36.1.17.87.1 CurrentInstructionNumber <CurInstrNb>**

*Presence:* [1..1]

*Definition:* Sequential number of the instruction in a range of linked settlement instructions.

*Datatype:* "Exact3NumericText" on page 1978

**36.1.17.87.2 TotalNumber <TtlNb>**

*Presence:* [1..1]

*Definition:* Total numbers of settlement transactions, receipts and deliveries, and the concerned settlement transaction number.

*Impacted by:* C24 "CurrentInstructionNumberRule", C10 "BlockTradeGuideline"

**TotalNumber <TtlNb>** contains the following **TotalNumber1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentInstructionNumber <CurInstrNb>	[1..1]	Text		1450
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1450

**Constraints**

- **BlockTradeGuideline**

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000. The children must have an incremental CurrentInstructionNumber from 001 to 999.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

**36.1.17.87.2.1 CurrentInstructionNumber <CurlInstrNb>***Presence:* [1..1]*Definition:* Sequential number of the instruction in a range of linked settlement instructions.*Datatype:* "Exact3NumericText" on page 1978**36.1.17.87.2.2 TotalOfLinkedInstructions <TtlOfLkdInstrs>***Presence:* [1..1]*Definition:* Total number of settlement instructions that are linked together.*Datatype:* "Exact3NumericText" on page 1978**36.1.17.88 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		1450
Or}	Long <Lng>	[1..1]	Text		1450

**36.1.17.88.1 Short <Shrt>***Presence:* [1..1]*Definition:* Number of maximum 3 numeric text.*Datatype:* "Exact3NumericText" on page 1978**36.1.17.88.2 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 1978**36.1.17.89 GenericIdentification39***Definition:* Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1450
	Issuer <Issr>	[0..1]	Text		1450

**36.1.17.89.1 Identification <Id>***Presence:* [1..1]*Definition:* Proprietary information issued by the data source scheme issuer.*Datatype:* "RestrictedFINMax30Text" on page 1982**36.1.17.89.2 Issuer <Issr>***Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "RestrictedFINMax8Text" on page 1983

## 36.1.18 Organisation Identification

### 36.1.18.1 OrganisationIdentification29

*Definition:* Unique and unambiguous way to identify an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C2	1451
	LEI <LEI>	[0..1]	IdentifierSet		1451
	Other <Othr>	[0..*]			1451
	Identification <Id>	[1..1]	Text		1452
	SchemeName <SchmeNm>	[0..1]			1452
{Or	Code <Cd>	[1..1]	CodeSet		1452
Or}	Proprietary <Prtry>	[1..1]	Text		1452
	Issuer <Issr>	[0..1]	Text		1452

#### 36.1.18.1.1 AnyBIC <AnyBIC>

*Presence:* [0..1]

*Definition:* Business identification code of the organisation.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 1974

#### 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.

#### 36.1.18.1.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "LEIIdentifier" on page 1976

#### 36.1.18.1.3 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		1452
	SchemeName <SchmeNm>	[0..1]			1452
{Or	Code <Cd>	[1..1]	CodeSet		1452
Or}	Proprietary <Prtry>	[1..1]	Text		1452
	Issuer <Issr>	[0..1]	Text		1452

#### 36.1.18.1.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification assigned by an institution.

*Datatype:* "Max35Text" on page 1980

#### 36.1.18.1.3.2 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		1452
Or}	Proprietary <Prtry>	[1..1]	Text		1452

##### 36.1.18.1.3.2.1 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 1856

##### 36.1.18.1.3.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a free text form.

*Datatype:* "Max35Text" on page 1980

##### 36.1.18.1.3.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 1980

### 36.1.18.2 OrganisationIdentification32

*Definition:* Unique and unambiguous way to identify an organisation.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C2	1453
	Other <Othr>	[0..*]			1453
	Identification <Id>	[1..1]	Text		1453
	SchemeName <SchmeNm>	[0..1]			1454
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	Text		1454
	Issuer <Issr>	[0..1]	Text		1454

### 36.1.18.2.1 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:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 1974

#### 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.

### 36.1.18.2.2 Other <Othr>

*Presence:* [0..\*]

*Definition:* Unique identification of an organisation, as assigned by an institution, using an identification scheme.

**Other <Othr>** contains the following **GenericOrganisationIdentification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1453
	SchemeName <SchmeNm>	[0..1]			1454
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	Text		1454
	Issuer <Issr>	[0..1]	Text		1454

### 36.1.18.2.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification assigned by an institution.

*Datatype:* ["RestrictedFINXMax35Text" on page 1985](#)

#### 36.1.18.2.2.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **OrganisationIdentificationSchemeName2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1454
Or}	Proprietary <Prtry>	[1..1]	Text		1454

##### 36.1.18.2.2.2.1 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 1856](#)

##### 36.1.18.2.2.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a free text form.

*Datatype:* ["RestrictedFINXMax35Text" on page 1985](#)

##### 36.1.18.2.2.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* ["RestrictedFINXMax35Text" on page 1985](#)

## 36.1.19 Party Identification

### 36.1.19.1 PartyIdentification15

*Definition:* Organised structure that is set up for a particular purpose, for example, a business, government body, department, charity, or financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[0..1]	CodeSet	C12	1454
	Identification <Id>	[1..1]	Text		1455

#### 36.1.19.1.1 Country <Ctry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* [C12 "Country"](#)

*Datatype:* "CountryCode" on page 1848

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 36.1.19.1.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Description of an organisation.

*Datatype:* "Max35Text" on page 1980

#### 36.1.19.2 OtherParties37

*Definition:* Identification of other parties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1455
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1456
	StockExchange <StockXchg>	[0..1]	±		1456
	TradeRegulator <TradRgltr>	[0..1]	±		1456
	TripartyAgent <TrptyAgt>	[0..1]	±		1457

#### 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.

#### 36.1.19.2.1 Investor <Invstr>

*Presence:* [0..1]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "PartyIdentification170" on page 1502 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1502
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1502
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1502
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1503
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1503
	LEI <LEI>	[0..1]	IdentifierSet		1503

### 36.1.19.2.2 QualifiedForeignIntermediary <QlfdFrnglntmry>

*Presence:* [0..1]

*Definition:* Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

**QualifiedForeignIntermediary <QlfdFrnglntmry>** contains the following elements (see "PartyIdentification157" on page 1520 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520

### 36.1.19.2.3 StockExchange <StockXchg>

*Presence:* [0..1]

*Definition:* Identification of the stock exchange to which transaction reporting will be done.

**StockExchange <StockXchg>** contains the following elements (see "PartyIdentification157" on page 1520 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520

### 36.1.19.2.4 TradeRegulator <TradRgltr>

*Presence:* [0..1]

*Definition:* Institution to which a trade must be reported.

**TradeRegulator <TradRgltr>** contains the following elements (see "PartyIdentification157" on page 1520 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520

### 36.1.19.2.5 TripartyAgent <TrptyAgt>

*Presence:* [0..1]

*Definition:* Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

**TripartyAgent <TrptyAgt>** contains the following elements (see "PartyIdentification157" on page 1520 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520

### 36.1.19.3 OtherParties35

*Definition:* Other parties' information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C32	1457
	QualifiedForeignIntermediary <QlfdFrngIntrmy>	[0..1]	±		1458
	StockExchange <StockXchg>	[0..1]	±		1458
	TradeRegulator <TradRgltr>	[0..1]	±		1459
	TripartyAgent <TrptyAgt>	[0..1]	±		1459
	Broker <Brkr>	[0..1]	±		1460

#### 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.

#### 36.1.19.3.1 Investor <Invstr>

*Presence:* [0..\*]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

Impacted by: C32 "IdentificationNationalityOfInvestorRule"

**Investor <Invstr>** contains the following elements (see "PartyIdentificationAndAccount179" on page 1473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1474
	LEI <LEI>	[0..1]	IdentifierSet		1474
	AlternateIdentification <AltrnId>	[0..1]	±		1474
	Nationality <Ntlty>	[0..1]	CodeSet	C12	1474
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1475
	ProcessingIdentification <PrctlId>	[0..1]	Text		1475
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1475

#### Constraints

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

### 36.1.19.3.2 QualifiedForeignIntermediary <QlfdFrngIntrmy>

*Presence:* [0..1]

*Definition:* Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

**QualifiedForeignIntermediary <QlfdFrngIntrmy>** contains the following elements (see "PartyIdentificationAndAccount180" on page 1471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1472
	LEI <LEI>	[0..1]	IdentifierSet		1472
	AlternateIdentification <AltrnId>	[0..1]	±		1472
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1473
	ProcessingIdentification <PrctlId>	[0..1]	Text		1473
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1473

### 36.1.19.3.3 StockExchange <StockXchg>

*Presence:* [0..1]

*Definition:* Identification of the stock exchange to which transaction reporting will be done.

**StockExchange <StockXchg>** contains the following elements (see ["PartyIdentificationAndAccount181"](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1470
	LEI <LEI>	[0..1]	IdentifierSet		1470
	AlternateIdentification <AltrnId>	[0..1]	±		1471
	ProcessingIdentification <PrcgId>	[0..1]	Text		1471
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1471

#### 36.1.19.3.4 TradeRegulator <TradRgltr>

*Presence:* [0..1]

*Definition:* Institution to which a trade must be reported.

**TradeRegulator <TradRgltr>** contains the following elements (see ["PartyIdentificationAndAccount181"](#) on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1470
	LEI <LEI>	[0..1]	IdentifierSet		1470
	AlternateIdentification <AltrnId>	[0..1]	±		1471
	ProcessingIdentification <PrcgId>	[0..1]	Text		1471
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1471

#### 36.1.19.3.5 TripartyAgent <TrptyAgt>

*Presence:* [0..1]

*Definition:* Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.

**TripartyAgent <TrptyAgt>** contains the following elements (see ["PartyIdentificationAndAccount180"](#) on page 1471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1472
	LEI <LEI>	[0..1]	IdentifierSet		1472
	AlternateIdentification <AltrnId>	[0..1]	±		1472
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1473
	ProcessingIdentification <PrcgId>	[0..1]	Text		1473
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1473

**36.1.19.3.6 Broker <Brkr>**

*Presence:* [0..1]

*Definition:* Party that identifies a broker when required (for example, authorised broker, prime broker, etc).

**Broker <Brkr>** contains the following elements (see "[PartyIdentificationAndAccount180](#)" on page 1471 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1472
	LEI <LEI>	[0..1]	IdentifierSet		1472
	AlternateIdentification <AltrId>	[0..1]	±		1472
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1473
	ProcessingIdentification <PrclId>	[0..1]	Text		1473
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1473

**36.1.19.4 CashParties40**

*Definition:* Payment processes required to transfer cash from the debtor to the creditor.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1460
	DebtorAgent <DbtrAgt>	[0..1]	±		1461
	Creditor <Cdtr>	[0..1]	±		1461
	CreditorAgent <CdtrAgt>	[0..1]	±		1462

**36.1.19.4.1 Debtor <Dbtr>**

*Presence:* [0..1]

*Definition:* Party that owes an amount of money to the (ultimate) creditor.



**Debtor <Dbtr>** contains the following elements (see "[PartyIdentificationAndAccount177](#)" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1479
	LEI <LEI>	[0..1]	IdentifierSet		1480
	AlternateIdentification <AltrId>	[0..1]	±		1480
	CashAccount <CshAcct>	[0..1]	±		1480
	ChargesAccount <ChrgsAcct>	[0..1]	±		1480
	CommissionAccount <ComssnAcct>	[0..1]	±		1480
	TaxAccount <TaxAcct>	[0..1]	±		1481
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1481

#### 36.1.19.4.2 DebtorAgent <DbtrAgt>

*Presence:* [0..1]

*Definition:* Financial institution servicing an account for the debtor.

**DebtorAgent <DbtrAgt>** contains the following elements (see "[PartyIdentificationAndAccount178](#)" on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1476
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1476
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1476
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1477
	LEI <LEI>	[0..1]	IdentifierSet		1477
	AlternateIdentification <AltrId>	[0..1]	±		1477
	CashAccount <CshAcct>	[0..1]	±		1477
	ChargesAccount <ChrgsAcct>	[0..1]	±		1478
	CommissionAccount <ComssnAcct>	[0..1]	±		1478
	TaxAccount <TaxAcct>	[0..1]	±		1478
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1478

#### 36.1.19.4.3 Creditor <Cdtr>

*Presence:* [0..1]

*Definition:* Party to which an amount of money is due.

**Creditor <Cdtr>** contains the following elements (see "PartyIdentificationAndAccount177" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1479
	LEI <LEI>	[0..1]	IdentifierSet		1480
	AlternateIdentification <AltrId>	[0..1]	±		1480
	CashAccount <CshAcct>	[0..1]	±		1480
	ChargesAccount <ChrgsAcct>	[0..1]	±		1480
	CommissionAccount <ComssnAcct>	[0..1]	±		1480
	TaxAccount <TaxAcct>	[0..1]	±		1481
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1481

#### 36.1.19.4.4 CreditorAgent <CdtrAgt>

*Presence:* [0..1]

*Definition:* Financial institution servicing an account for the creditor.

**CreditorAgent <CdtrAgt>** contains the following elements (see "PartyIdentificationAndAccount178" on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1476
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1476
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1476
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1477
	LEI <LEI>	[0..1]	IdentifierSet		1477
	AlternateIdentification <AltrId>	[0..1]	±		1477
	CashAccount <CshAcct>	[0..1]	±		1477
	ChargesAccount <ChrgsAcct>	[0..1]	±		1478
	CommissionAccount <ComssnAcct>	[0..1]	±		1478
	TaxAccount <TaxAcct>	[0..1]	±		1478
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1478

#### 36.1.19.5 CashParties38

*Definition:* Payment processes required to transfer cash from the debtor to the creditor.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1463
	DebtorAgent <DbtrAgt>	[0..1]	±		1463
	Creditor <Cdtr>	[0..1]	±		1464
	CreditorAgent <CdtrAgt>	[0..1]	±		1464
	Intermediary <Intrmy>	[0..1]	±		1465

### 36.1.19.5.1 Debtor <Dbtr>

*Presence:* [0..1]

*Definition:* Party that owes an amount of money to the (ultimate) creditor.

**Debtor <Dbtr>** contains the following elements (see "PartyIdentificationAndAccount177" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1479
	LEI <LEI>	[0..1]	IdentifierSet		1480
	AlternateIdentification <AltrnId>	[0..1]	±		1480
	CashAccount <CshAcct>	[0..1]	±		1480
	ChargesAccount <ChrgsAcct>	[0..1]	±		1480
	CommissionAccount <ComssnAcct>	[0..1]	±		1480
	TaxAccount <TaxAcct>	[0..1]	±		1481
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1481

### 36.1.19.5.2 DebtorAgent <DbtrAgt>

*Presence:* [0..1]

*Definition:* Financial institution servicing an account for the debtor.

**DebtorAgent <DbtrAgt>** contains the following elements (see "PartyIdentificationAndAccount178" on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1476
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1476
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1476
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1477
	LEI <LEI>	[0..1]	IdentifierSet		1477
	AlternateIdentification <AltrnId>	[0..1]	±		1477
	CashAccount <CshAcct>	[0..1]	±		1477
	ChargesAccount <ChrgsAcct>	[0..1]	±		1478
	CommissionAccount <ComssnAcct>	[0..1]	±		1478
	TaxAccount <TaxAcct>	[0..1]	±		1478
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1478

### 36.1.19.5.3 Creditor <Cdtr>

*Presence:* [0..1]

*Definition:* Party to which an amount of money is due.

**Creditor <Cdtr>** contains the following elements (see "PartyIdentificationAndAccount177" on page 1479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1479
	LEI <LEI>	[0..1]	IdentifierSet		1480
	AlternateIdentification <AltrnId>	[0..1]	±		1480
	CashAccount <CshAcct>	[0..1]	±		1480
	ChargesAccount <ChrgsAcct>	[0..1]	±		1480
	CommissionAccount <ComssnAcct>	[0..1]	±		1480
	TaxAccount <TaxAcct>	[0..1]	±		1481
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1481

### 36.1.19.5.4 CreditorAgent <CdtrAgt>

*Presence:* [0..1]

*Definition:* Financial institution servicing an account for the creditor.

**CreditorAgent <CdtrAgt>** contains the following elements (see "PartyIdentificationAndAccount178" on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1476
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1476
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1476
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1477
	LEI <LEI>	[0..1]	IdentifierSet		1477
	AlternateIdentification <AltrnId>	[0..1]	±		1477
	CashAccount <CshAcct>	[0..1]	±		1477
	ChargesAccount <ChrgsAcct>	[0..1]	±		1478
	CommissionAccount <ComssnAcct>	[0..1]	±		1478
	TaxAccount <TaxAcct>	[0..1]	±		1478
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1478

### 36.1.19.5.5 Intermediary <Intrmy>

*Presence:* [0..1]

*Definition:* Financial institution through which the transaction must pass to reach the account with institution.

**Intermediary <Intrmy>** contains the following elements (see "PartyIdentificationAndAccount178" on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1476
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1476
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1476
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1477
	LEI <LEI>	[0..1]	IdentifierSet		1477
	AlternateIdentification <AltrnId>	[0..1]	±		1477
	CashAccount <CshAcct>	[0..1]	±		1477
	ChargesAccount <ChrgsAcct>	[0..1]	±		1478
	CommissionAccount <ComssnAcct>	[0..1]	±		1478
	TaxAccount <TaxAcct>	[0..1]	±		1478
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1478

### 36.1.19.6 Counterparty14Choice

*Definition:* Choice between buyer and seller.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±		1466
Or}	Buyer <Buyr>	[1..1]	±		1466

#### 36.1.19.6.1 Seller <Sellr>

*Presence:* [1..1]

*Definition:* Party that sells goods or services, or a financial instrument.

**Seller <Sellr>** contains the following elements (see ["PartyIdentificationAndAccount176"](#) on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

#### 36.1.19.6.2 Buyer <Buyr>

*Presence:* [1..1]

*Definition:* Party that buys goods or services, or a financial instrument.

**Buyer <Buyr>** contains the following elements (see ["PartyIdentificationAndAccount176"](#) on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

### 36.1.19.7 PartyIdentificationAndAccount190

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1467
	LEI <LEI>	[0..1]	IdentifierSet		1467
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1467
	ProcessingIdentification <PrcgId>	[0..1]	Text		1467

#### 36.1.19.7.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification137Choice](#)" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1509
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1510
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1510

#### 36.1.19.7.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "[LEIIdentifier](#)" on page 1976

#### 36.1.19.7.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

#### 36.1.19.7.4 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 36.1.19.8 PartyIdentificationAndAccount188

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1468
	LEI <LEI>	[0..1]	IdentifierSet		1468
	AlternateIdentification <AltrnId>	[0..1]	±		1468
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1469
	ProcessingDate <PrcgDt>	[0..1]	±		1469
	ProcessingIdentification <PrcgId>	[0..1]	Text		1469
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1469

#### 36.1.19.8.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "PartyIdentification137Choice" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1509
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1510
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1510

#### 36.1.19.8.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal Entity Identification as an alternate identification for a party.

*Datatype:* "LEIIdentifier" on page 1976

#### 36.1.19.8.3 AlternateIdentification <AltrnId>

*Presence:* [0..1]

*Definition:* Alternate identification for a party.



**AlternateIdentification <AltrnId>** contains the following elements (see "[AlternatePartyIdentification9](#)" on page 1514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1515
{Or	Code <Cd>	[1..1]	CodeSet		1515
Or}	Proprietary <Prtry>	[1..1]	±		1515
	Country <Ctry>	[1..1]	CodeSet	C12	1516
	AlternateIdentification <AltrnId>	[1..1]	Text		1516

#### 36.1.19.8.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount37](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1164
	Type <Tp>	[0..1]	±		1164
	Name <Nm>	[0..1]	Text		1164

#### 36.1.19.8.5 ProcessingDate <PrcgDt>

*Presence:* [0..1]

*Definition:* Date/time at which the instruction was processed by the specified party.

**ProcessingDate <PrcgDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 36.1.19.8.6 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "[RestrictedFINXMax16Text](#)" on page 1983

#### 36.1.19.8.7 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information to a party identification.

Impacted by: C4 "AdditonalDetailsGuideline"

**AdditionalInformation <AddtlInf>** contains the following elements (see "PartyTextInformation3" on page 1517 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1517
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1517
	RegistrationDetails <RegnDtls>	[0..1]	Text		1517

#### Constraints

- AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### 36.1.19.9 PartyIdentificationAndAccount181

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1470
	LEI <LEI>	[0..1]	IdentifierSet		1470
	AlternateIdentification <AltrnId>	[0..1]	±		1471
	ProcessingIdentification <PrctlId>	[0..1]	Text		1471
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1471

#### 36.1.19.9.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "PartyIdentification137Choice" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1509
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1510
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1510

#### 36.1.19.9.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "LEIIdentifier" on page 1976

**36.1.19.9.3 Alternateldidentification <Altrnld>***Presence:* [0..1]*Definition:* Alternate identification for a party.**Alternateldidentification <Altrnld>** contains the following elements (see "[AlternatePartyIdentification9](#)" on page 1514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1515
{Or	Code <Cd>	[1..1]	CodeSet		1515
Or}	Proprietary <Prtry>	[1..1]	±		1515
	Country <Ctry>	[1..1]	CodeSet	C12	1516
	Alternateldidentification <Altrnld>	[1..1]	Text		1516

**36.1.19.9.4 ProcessingIdentification <Prcgld>***Presence:* [0..1]*Definition:* Unambiguous identification of the transaction for the party identified.*Datatype:* "[RestrictedFINXMax16Text](#)" on page 1983**36.1.19.9.5 AdditionalInformation <AddtlInf>***Presence:* [0..1]*Definition:* Provides additional information regarding the party.*Impacted by:* C4 "[AdditonalDetailsGuideline](#)"**AdditionalInformation <AddtlInf>** contains the following elements (see "[PartyTextInformation3](#)" on page 1517 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrnDtls>	[0..1]	Text		1517
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1517
	RegistrationDetails <RegnDtls>	[0..1]	Text		1517

**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.

**36.1.19.10 PartyIdentificationAndAccount180***Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1472
	LEI <LEI>	[0..1]	IdentifierSet		1472
	AlternateIdentification <AltrId>	[0..1]	±		1472
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1473
	ProcessingIdentification <PrclId>	[0..1]	Text		1473
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1473

### 36.1.19.10.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification137Choice](#)" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1509
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1510
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1510

### 36.1.19.10.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "[LEIIdentifier](#)" on page 1976

### 36.1.19.10.3 AlternateIdentification <AltrId>

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrId>** contains the following elements (see "[AlternatePartyIdentification9](#)" on page 1514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1515
{Or	Code <Cd>	[1..1]	CodeSet		1515
Or}	Proprietary <Prtry>	[1..1]	±		1515
	Country <Ctry>	[1..1]	CodeSet	C12	1516
	AlternateIdentification <AltrId>	[1..1]	Text		1516

**36.1.19.10.4 SafekeepingAccount <SfkpgAcct>***Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.*Datatype:* "RestrictedFINXMax35Text" on page 1985**36.1.19.10.5 ProcessingIdentification <Prcgld>***Presence:* [0..1]*Definition:* Unambiguous identification of the transaction for the party identified.*Datatype:* "RestrictedFINXMax16Text" on page 1983**36.1.19.10.6 AdditionalInformation <AddtlInf>***Presence:* [0..1]*Definition:* Provides additional information regarding the party.*Impacted by:* C4 "AdditonalDetailsGuideline"**AdditionalInformation <AddtlInf>** contains the following elements (see "PartyTextInformation3" on page 1517 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1517
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1517
	RegistrationDetails <RegnDtls>	[0..1]	Text		1517

**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.

**36.1.19.11 PartyIdentificationAndAccount179***Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1474
	LEI <LEI>	[0..1]	IdentifierSet		1474
	AlternateIdentification <AltrnId>	[0..1]	±		1474
	Nationality <Ntlty>	[0..1]	CodeSet	C12	1474
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1475
	ProcessingIdentification <Prcgld>	[0..1]	Text		1475
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1475

**Constraints**

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**36.1.19.11.1 Identification <Id>**

*Presence:* [0..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification137Choice](#)" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1509
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1510
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1510

**36.1.19.11.2 LEI <LEI>**

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "[LEIIdentifier](#)" on page 1976

**36.1.19.11.3 AlternateIdentification <AltrnId>**

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrnId>** contains the following elements (see "[AlternatePartyIdentification9](#)" on page 1514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1515
{Or	Code <Cd>	[1..1]	CodeSet		1515
Or}	Proprietary <Prtry>	[1..1]	±		1515
	Country <Ctry>	[1..1]	CodeSet	C12	1516
	AlternateIdentification <AltrnId>	[1..1]	Text		1516

**36.1.19.11.4 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 1848

**Constraints**

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**36.1.19.11.5 SafekeepingAccount <SfkpgAcct>**

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

*Datatype:* "RestrictedFINXMax35Text" on page 1985

**36.1.19.11.6 ProcessingIdentification <Prcgld>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

**36.1.19.11.7 AdditionalInformation <AddtlInf>**

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party.

*Impacted by:* C4 "AdditonalDetailsGuideline"

**AdditionalInformation <AddtlInf>** contains the following elements (see "PartyTextInformation3" on page 1517 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1517
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1517
	RegistrationDetails <RegnDtls>	[0..1]	Text		1517

**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.

**36.1.19.12 PartyIdentificationAndAccount178**

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1476
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1476
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1476
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1477
	LEI <LEI>	[0..1]	IdentifierSet		1477
	AlternateIdentification <AltrnId>	[0..1]	±		1477
	CashAccount <CshAcct>	[0..1]	±		1477
	ChargesAccount <ChrgsAcct>	[0..1]	±		1478
	CommissionAccount <ComssnAcct>	[0..1]	±		1478
	TaxAccount <TaxAcct>	[0..1]	±		1478
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1478

### 36.1.19.12.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following **PartyIdentification147Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C2	1476
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1476
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1477

#### 36.1.19.12.1.1 BICFI <BICFI>

*Presence:* [1..1]

*Definition:* Code allocated to a financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C2 "BICFI"

*Datatype:* "BICFIDec2014Identifier" on page 1974

#### 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.

#### 36.1.19.12.1.2 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.



**NameAndAddress <NmAndAdr>** contains the following elements (see ["NameAndAddress12"](#) on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1523

### 36.1.19.12.1.3 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see ["GenericIdentification84"](#) on page 1336 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1336
	Issuer <Issr>	[1..1]	Text		1336
	SchemeName <SchmeNm>	[0..1]	Text		1336

### 36.1.19.12.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* ["LEIIdentifier"](#) on page 1976

### 36.1.19.12.3 AlternateIdentification <AltrnId>

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrnId>** contains the following elements (see ["AlternatePartyIdentification9"](#) on page 1514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1515
{Or	Code <Cd>	[1..1]	CodeSet		1515
Or}	Proprietary <Prtry>	[1..1]	±		1515
	Country <Ctry>	[1..1]	CodeSet	C12	1516
	AlternateIdentification <AltrnId>	[1..1]	Text		1516

### 36.1.19.12.4 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "CashAccountIdentification6Choice" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1181
Or}	Proprietary <Prtry>	[1..1]	Text		1181

### 36.1.19.12.5 ChargesAccount <ChrgsAcct>

*Presence:* [0..1]

*Definition:* Account to be used for charges/fees if different from the account for payment.

**ChargesAccount <ChrgsAcct>** contains one of the following elements (see "CashAccountIdentification6Choice" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1181
Or}	Proprietary <Prtry>	[1..1]	Text		1181

### 36.1.19.12.6 CommissionAccount <ComssnAcct>

*Presence:* [0..1]

*Definition:* Account to be used for commission if different from the account for payment.

**CommissionAccount <ComssnAcct>** contains one of the following elements (see "CashAccountIdentification6Choice" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1181
Or}	Proprietary <Prtry>	[1..1]	Text		1181

### 36.1.19.12.7 TaxAccount <TaxAcct>

*Presence:* [0..1]

*Definition:* Account to be used for taxes if different from the account for payment.

**TaxAccount <TaxAcct>** contains one of the following elements (see "CashAccountIdentification6Choice" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1181
Or}	Proprietary <Prtry>	[1..1]	Text		1181

### 36.1.19.12.8 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information to a party identification.

Impacted by: C5 "AdditionalDetailsRule"

**AdditionalInformation <AddtlInf>** contains the following elements (see "PartyTextInformation4" on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1516
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1517

#### 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.

### 36.1.19.13 PartyIdentificationAndAccount177

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1479
	LEI <LEI>	[0..1]	IdentifierSet		1480
	AlternateIdentification <AltrnId>	[0..1]	±		1480
	CashAccount <CshAcct>	[0..1]	±		1480
	ChargesAccount <ChrgsAcct>	[0..1]	±		1480
	CommissionAccount <ComssnAcct>	[0..1]	±		1480
	TaxAccount <TaxAcct>	[0..1]	±		1481
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1481

#### 36.1.19.13.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "PartyIdentification137Choice" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1509
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1510
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1510

**36.1.19.13.2 LEI <LEI>***Presence:* [0..1]*Definition:* Legal entity identification as an alternate identification for a party.*Datatype:* "LEIIdentifier" on page 1976**36.1.19.13.3 AlternateIdentification <AltrId>***Presence:* [0..1]*Definition:* Alternate identification for a party.**AlternateIdentification <AltrId>** contains the following elements (see "[AlternatePartyIdentification9](#)" on page 1514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1515
{Or	Code <Cd>	[1..1]	CodeSet		1515
Or}	Proprietary <Prtry>	[1..1]	±		1515
	Country <Ctry>	[1..1]	CodeSet	C12	1516
	AlternateIdentification <AltrId>	[1..1]	Text		1516

**36.1.19.13.4 CashAccount <CshAcct>***Presence:* [0..1]*Definition:* Account to or from which a cash entry is made.**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification6Choice](#)" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1181
Or}	Proprietary <Prtry>	[1..1]	Text		1181

**36.1.19.13.5 ChargesAccount <ChrgsAcct>***Presence:* [0..1]*Definition:* Account to be used for charges/fees if different from the account for payment.**ChargesAccount <ChrgsAcct>** contains one of the following elements (see "[CashAccountIdentification6Choice](#)" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1181
Or}	Proprietary <Prtry>	[1..1]	Text		1181

**36.1.19.13.6 CommissionAccount <ComssnAcct>***Presence:* [0..1]

*Definition:* Account to be used for commission if different from the account for payment.

**CommissionAccount <ComssnAcct>** contains one of the following elements (see "[CashAccountIdentification6Choice](#)" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1181
Or}	Proprietary <Prtry>	[1..1]	Text		1181

### 36.1.19.13.7 TaxAccount <TaxAcct>

*Presence:* [0..1]

*Definition:* Account to be used for taxes if different from the account for payment.

**TaxAccount <TaxAcct>** contains one of the following elements (see "[CashAccountIdentification6Choice](#)" on page 1180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C15	1181
Or}	Proprietary <Prtry>	[1..1]	Text		1181

### 36.1.19.13.8 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information to a party identification.

*Impacted by:* [C5 "AdditionalDetailsRule"](#)

**AdditionalInformation <AddtlInf>** contains the following elements (see "[PartyTextInformation4](#)" on page 1516 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1516
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1517

#### 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.

### 36.1.19.14 PartyIdentificationAndAccount176

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrnId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

### 36.1.19.14.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification137Choice](#)" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1509
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1510
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1510

### 36.1.19.14.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal Entity Identification as an alternate identification for a party.

*Datatype:* "[LEIIdentifier](#)" on page 1976

### 36.1.19.14.3 AlternateIdentification <AltrnId>

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrnId>** contains the following elements (see "[AlternatePartyIdentification9](#)" on page 1514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1515
{Or	Code <Cd>	[1..1]	CodeSet		1515
Or}	Proprietary <Prtry>	[1..1]	±		1515
	Country <Ctry>	[1..1]	CodeSet	C12	1516
	AlternateIdentification <AltrnId>	[1..1]	Text		1516

**36.1.19.14.4 SafekeepingAccount <SfkpgAcct>***Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount30](#)" on page 1163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1163
	Type <Tp>	[0..1]	±		1163
	Name <Nm>	[0..1]	Text		1163

**36.1.19.14.5 ProcessingDate <PrcgDt>***Presence:* [0..1]*Definition:* Date/time at which the instruction was processed by the specified party.**ProcessingDate <PrcgDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

**36.1.19.14.6 ProcessingIdentification <PrcgId>***Presence:* [0..1]*Definition:* Unambiguous identification of the transaction for the party identified.*Datatype:* "[RestrictedFINXMax16Text](#)" on page 1983**36.1.19.14.7 AdditionalInformation <AddtlInf>***Presence:* [0..1]*Definition:* Provides additional information to a party identification.*Impacted by:* [C4 "AdditonalDetailsGuideline"](#)**AdditionalInformation <AddtlInf>** contains the following elements (see "[PartyTextInformation3](#)" on page 1517 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1517
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1517
	RegistrationDetails <RegnDtls>	[0..1]	Text		1517

**Constraints**

- **AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**36.1.19.15 SettlementParties83**

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1485
	Party1 <Pty1>	[0..1]	±		1486
	Party2 <Pty2>	[0..1]	±		1486
	Party3 <Pty3>	[0..1]	±		1487
	Party4 <Pty4>	[0..1]	±		1487
	Party5 <Pty5>	[0..1]	±		1488

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.



```

On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present

```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```

On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present

```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```

On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present

```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```

On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present

```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 36.1.19.15.1 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Depository <Dpstry>** contains the following elements (see "PartyIdentification162" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1504
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1504
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1504
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1505
	LEI <LEI>	[0..1]	IdentifierSet		1505
	AlternateIdentification <AltrnId>	[0..1]	±		1505
	ProcessingDate <PrcgDt>	[0..1]	±		1505
	ProcessingIdentification <PrcgId>	[0..1]	Text		1506
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1506

### 36.1.19.15.2 Party1 <Pty1>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the depository.

**Party1 <Pty1>** contains the following elements (see "PartyIdentificationAndAccount188" on page 1468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1468
	LEI <LEI>	[0..1]	IdentifierSet		1468
	AlternateIdentification <AltrnId>	[0..1]	±		1468
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1469
	ProcessingDate <PrcgDt>	[0..1]	±		1469
	ProcessingIdentification <PrcgId>	[0..1]	Text		1469
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1469

### 36.1.19.15.3 Party2 <Pty2>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 1.

**Party2 <Pty2>** contains the following elements (see "[PartyIdentificationAndAccount188](#)" on page 1468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1468
	LEI <LEI>	[0..1]	IdentifierSet		1468
	AlternateIdentification <AltrnId>	[0..1]	±		1468
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1469
	ProcessingDate <PrcgDt>	[0..1]	±		1469
	ProcessingIdentification <PrcgId>	[0..1]	Text		1469
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1469

#### 36.1.19.15.4 Party3 <Pty3>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 2.

**Party3 <Pty3>** contains the following elements (see "[PartyIdentificationAndAccount188](#)" on page 1468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1468
	LEI <LEI>	[0..1]	IdentifierSet		1468
	AlternateIdentification <AltrnId>	[0..1]	±		1468
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1469
	ProcessingDate <PrcgDt>	[0..1]	±		1469
	ProcessingIdentification <PrcgId>	[0..1]	Text		1469
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1469

#### 36.1.19.15.5 Party4 <Pty4>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 3.

**Party4 <Pty4>** contains the following elements (see "[PartyIdentificationAndAccount188](#)" on page 1468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1468
	LEI <LEI>	[0..1]	IdentifierSet		1468
	AlternateIdentification <AltrnId>	[0..1]	±		1468
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1469
	ProcessingDate <PrcgDt>	[0..1]	±		1469
	ProcessingIdentification <PrcgId>	[0..1]	Text		1469
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1469

### 36.1.19.15.6 Party5 <Pty5>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 4.

**Party5 <Pty5>** contains the following elements (see "[PartyIdentificationAndAccount188](#)" on page 1468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1468
	LEI <LEI>	[0..1]	IdentifierSet		1468
	AlternateIdentification <AltrnId>	[0..1]	±		1468
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1469
	ProcessingDate <PrcgDt>	[0..1]	±		1469
	ProcessingIdentification <PrcgId>	[0..1]	Text		1469
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1469

### 36.1.19.16 SettlementParties81

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 36.1.19.16.1 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Depository <Dpstry>** contains the following elements (see "[PartyIdentification162](#)" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1504
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1504
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1504
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1505
	LEI <LEI>	[0..1]	IdentifierSet		1505
	AlternateIdentification <AltrnId>	[0..1]	±		1505
	ProcessingDate <PrcgDt>	[0..1]	±		1505
	ProcessingIdentification <PrcgId>	[0..1]	Text		1506
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1506

**36.1.19.16.2 Party1 <Pty1>***Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the depository.**Party1 <Pty1>** contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrnId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

**36.1.19.16.3 Party2 <Pty2>***Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.**Party2 <Pty2>** contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrnId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

**36.1.19.16.4 Party3 <Pty3>***Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 2.

**Party3 <Pty3>** contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrnId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

### 36.1.19.16.5 Party4 <Pty4>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 3.

**Party4 <Pty4>** contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrnId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

### 36.1.19.16.6 Party5 <Pty5>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 4.



**Party5 <Pty5>** contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

### 36.1.19.17 SettlementParties92

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1494
	Party3 <Pty3>	[0..1]	±		1494
	Party4 <Pty4>	[0..1]	±		1494
	Party5 <Pty5>	[0..1]	±		1495

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

### 36.1.19.17.1 Party2 <Pty2>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 1.

**Party2 <Pty2>** contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrnId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

### 36.1.19.17.2 Party3 <Pty3>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 2.

**Party3 <Pty3>** contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrnId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

### 36.1.19.17.3 Party4 <Pty4>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 3.

**Party4 <Pty4>** contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrnId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

#### 36.1.19.17.4 Party5 <Pty5>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 4.

**Party5 <Pty5>** contains the following elements (see "[PartyIdentificationAndAccount176](#)" on page 1481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1482
	LEI <LEI>	[0..1]	IdentifierSet		1482
	AlternateIdentification <AltrnId>	[0..1]	±		1482
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1483
	ProcessingDate <PrcgDt>	[0..1]	±		1483
	ProcessingIdentification <PrcgId>	[0..1]	Text		1483
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1483

#### 36.1.19.18 SettlementParties90

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]			1497
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrcgId>	[0..1]	Text		1498
	Party1 <Pty1>	[0..1]	±		1498
	Party2 <Pty2>	[0..1]	±		1498
	Party3 <Pty3>	[0..1]	±		1499
	Party4 <Pty4>	[0..1]	±		1499
	Party5 <Pty5>	[0..1]	±		1499

### 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
```

**36.1.19.18.1 Depository <Dpstry>***Presence:* [0..1]

*Definition:* First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Depository <Dpstry>** contains the following **PartyIdentification191** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1497
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498
	LEI <LEI>	[0..1]	IdentifierSet		1498
	ProcessingIdentification <PrclId>	[0..1]	Text		1498

**36.1.19.18.1.1 Identification <Id>***Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following **PartyIdentification145Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1497
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1497
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1498

**36.1.19.18.1.1.1 AnyBIC <AnyBIC>***Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 1974

**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.

**36.1.19.18.1.1.2 NameAndAddress <NmAndAdr>***Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

**NameAndAddress <NmAndAdr>** contains the following elements (see "[NameAndAddress12](#)" on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1523

### 36.1.19.18.1.1.3 Country <Ctry>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C12 "Country"

*Datatype:* "CountryCode" on page 1848

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 36.1.19.18.1.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "LEIIdentifier" on page 1976

### 36.1.19.18.1.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "RestrictedFINXMax16Text" on page 1983

### 36.1.19.18.2 Party1 <Pty1>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the depository.

**Party1 <Pty1>** contains the following elements (see "[PartyIdentificationAndAccount190](#)" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1467
	LEI <LEI>	[0..1]	IdentifierSet		1467
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1467
	ProcessingIdentification <PrcgId>	[0..1]	Text		1467

### 36.1.19.18.3 Party2 <Pty2>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 1.

**Party2 <Pty2>** contains the following elements (see "[PartyIdentificationAndAccount190](#)" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1467
	LEI <LEI>	[0..1]	IdentifierSet		1467
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1467
	ProcessingIdentification <PrcgId>	[0..1]	Text		1467

#### 36.1.19.18.4 Party3 <Pty3>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 2.

**Party3 <Pty3>** contains the following elements (see "[PartyIdentificationAndAccount190](#)" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1467
	LEI <LEI>	[0..1]	IdentifierSet		1467
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1467
	ProcessingIdentification <PrcgId>	[0..1]	Text		1467

#### 36.1.19.18.5 Party4 <Pty4>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 3.

**Party4 <Pty4>** contains the following elements (see "[PartyIdentificationAndAccount190](#)" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1467
	LEI <LEI>	[0..1]	IdentifierSet		1467
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1467
	ProcessingIdentification <PrcgId>	[0..1]	Text		1467

#### 36.1.19.18.6 Party5 <Pty5>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 4.

**Party5 <Pty5>** contains the following elements (see "[PartyIdentificationAndAccount190](#)" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1467
	LEI <LEI>	[0..1]	IdentifierSet		1467
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1467
	ProcessingIdentification <PrctlId>	[0..1]	Text		1467

### 36.1.19.19 PartyIdentification136Choice

*Definition:* Choice of identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1500
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1500

#### 36.1.19.19.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C2 "AnyBIC"

*Datatype:* "[AnyBICDec2014Identifier](#)" on page 1974

#### 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.

#### 36.1.19.19.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification84](#)" on page 1336 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1336
	Issuer <Issr>	[1..1]	Text		1336
	SchemeName <SchmeNm>	[0..1]	Text		1336



**36.1.19.20 Intermediary45**

*Definition:* Party that provides services to investors relating to financial products (Investment Funds).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1501
	Role <Role>	[0..1]	±		1501
	Account <Acct>	[0..1]	±		1501

**36.1.19.20.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier of the intermediary.

**Identification <Id>** contains the following elements (see "[PartyIdentification157](#)" on page 1520 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520

**36.1.19.20.2 Role <Role>**

*Presence:* [0..1]

*Definition:* Function performed by the intermediary (investment funds).

**Role <Role>** contains one of the following elements (see "[Role7Choice](#)" on page 1410 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1410
Or	Proprietary <Prtry>	[1..1]	±		1411
Or}	Text <Txt>	[1..1]	Text		1411

**36.1.19.20.3 Account <Acct>**

*Presence:* [0..1]

*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

**Account <Acct>** contains the following elements (see "[Account30](#)" on page 1177 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1177
	AccountServicer <AcctSvcr>	[0..1]	±		1178

**36.1.19.21 PartyIdentification170**

*Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1502
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1502
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1502
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1503
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1503
	LEI <LEI>	[0..1]	IdentifierSet		1503

**36.1.19.21.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Unique identification of the party.

**Identification <Id>** contains one of the following **PartyIdentification176Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1502
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1502
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1503
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1503

**36.1.19.21.1.1 AnyBIC <AnyBIC>**

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 1974

**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.

**36.1.19.21.1.2 ProprietaryIdentification <PrtryId>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification84](#)" on page 1336 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1336
	Issuer <Issr>	[1..1]	Text		1336
	SchemeName <SchmeNm>	[0..1]	Text		1336

#### 36.1.19.21.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name and address of a party.

**NameAndAddress <NmAndAdr>** contains the following elements (see "[NameAndAddress12](#)" on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1523

#### 36.1.19.21.1.4 Country <Ctry>

*Presence:* [1..1]

*Definition:* Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

*Impacted by:* [C12 "Country"](#)

*Datatype:* "[CountryCode](#)" on page 1848

##### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 36.1.19.21.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "[LEIIdentifier](#)" on page 1976

#### 36.1.19.22 PartyIdentification162

*Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1504
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1504
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1504
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1505
	LEI <LEI>	[0..1]	IdentifierSet		1505
	AlternateIdentification <AltrnId>	[0..1]	±		1505
	ProcessingDate <PrcgDt>	[0..1]	±		1505
	ProcessingIdentification <PrcgId>	[0..1]	Text		1506
	AdditionalInformation <AddtlInf>	[0..1]	±	C4	1506

### 36.1.19.22.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

**Identification <Id>** contains one of the following **PartyIdentification145Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1504
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1504
Or}	Country <Ctry>	[1..1]	CodeSet	C12	1505

#### 36.1.19.22.1.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 1974

#### 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.

#### 36.1.19.22.1.2 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

**NameAndAddress <NmAndAdr>** contains the following elements (see ["NameAndAddress12"](#) on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1523

### 36.1.19.22.1.3 Country <Ctry>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C12 "Country"

*Datatype:* ["CountryCode"](#) on page 1848

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 36.1.19.22.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* ["LEIIdentifier"](#) on page 1976

### 36.1.19.22.3 AlternateIdentification <AltrId>

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrId>** contains the following elements (see ["AlternatePartyIdentification9"](#) on page 1514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1515
{Or	Code <Cd>	[1..1]	CodeSet		1515
Or}	Proprietary <Prtry>	[1..1]	±		1515
	Country <Ctry>	[1..1]	CodeSet	C12	1516
	AlternateIdentification <AltrId>	[1..1]	Text		1516

### 36.1.19.22.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

*Definition:* Date/time at which the instruction was processed by the specified party.

**ProcessingDate <PrcgDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

### 36.1.19.22.5 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* ["RestrictedFINXMax16Text"](#) on page 1983

### 36.1.19.22.6 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information to a party identification.

*Impacted by:* [C4 "AdditonalDetailsGuideline"](#)

**AdditionalInformation <AddtlInf>** contains the following elements (see ["PartyTextInformation3"](#) on page 1517 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtIs>	[0..1]	Text		1517
	PartyContactDetails <PtyCtctDtIs>	[0..1]	Text		1517
	RegistrationDetails <RegnDtIs>	[0..1]	Text		1517

#### 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.

### 36.1.19.23 Pledgee4

*Definition:* Identifies the entity to which the financial instruments are pledged.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1507
{Or	TypeAndIdentification <TpAndId>	[1..1]			1507
	Identification <Id>	[1..1]	IdentifierSet	C2	1508
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1508
Or	Identification <Id>	[1..1]			1508
	Identification <Id>	[0..1]	Text		1508
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1509
Or}	Proprietary <Prtry>	[1..1]	±		1509
	LEI <LEI>	[0..1]	IdentifierSet		1509

### Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

### 36.1.19.23.1 PledgeeTypeAndIdentification <PldgeeTpAndId>

*Presence:* [0..1]

*Definition:* Unique identification of the party.

**PledgeeTypeAndIdentification <PldgeeTpAndId>** contains one of the following **PledgeeFormat6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TypeAndIdentification <TpAndId>	[1..1]			1507
	Identification <Id>	[1..1]	IdentifierSet	C2	1508
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1508
Or	Identification <Id>	[1..1]			1508
	Identification <Id>	[0..1]	Text		1508
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1509
Or}	Proprietary <Prtry>	[1..1]	±		1509

### 36.1.19.23.1.1 TypeAndIdentification <TpAndId>

*Presence:* [1..1]

*Definition:* Identification of the entity to which the financial instruments are pledged expressed as a code and a BIC.

**TypeAndIdentification <TpAndId>** contains the following **PledgeeTypeAndAnyBICIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet	C2	1508
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1508

#### 36.1.19.23.1.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the entity to which the financial instruments are pledged, expressed as a BIC.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 1974

##### 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.

#### 36.1.19.23.1.1.2 PledgeeType <PldgeeTp>

*Presence:* [1..1]

*Definition:* Entity to which the financial instruments are pledged expressed as a code.

*Datatype:* "PledgeeType1Code" on page 1899

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

#### 36.1.19.23.1.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the entity to which the financial instruments are pledged, expressed as a code and a narrative description.

**Identification <Id>** contains the following **PledgeeTypeAndText2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		1508
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1509

#### 36.1.19.23.1.2.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Additional information about the entity to which the financial instruments are pledged.



*Datatype:* "RestrictedFINMax30Text" on page 1982

### 36.1.19.23.1.2.2 PledgeeType <PldgeeTp>

*Presence:* [1..1]

*Definition:* Entity to which the financial instruments are pledged expressed as a code.

*Datatype:* "PledgeeType1Code" on page 1899

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

### 36.1.19.23.1.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Identification of the entity to which the financial instruments are pledged expressed as a proprietary type and narrative description.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification85" on page 1335 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1336
	Identification <Id>	[0..1]	Text		1336

### 36.1.19.23.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "LEIIdentifier" on page 1976

### 36.1.19.24 PartyIdentification137Choice

*Definition:* Choice between different formats for the identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1509
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1510
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1510

### 36.1.19.24.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 1974

#### 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.

#### 36.1.19.24.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification84" on page 1336 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1336
	Issuer <Issr>	[1..1]	Text		1336
	SchemeName <SchmeNm>	[0..1]	Text		1336

#### 36.1.19.24.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name and address of a party.

**NameAndAddress <NmAndAdr>** contains the following elements (see "NameAndAddress12" on page 1523 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1523

#### 36.1.19.25 PartyIdentification156

*Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1510
	LEI <LEI>	[0..1]	IdentifierSet		1511

#### 36.1.19.25.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification136Choice](#)" on page 1500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1500
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1500

### 36.1.19.25.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "[LEIIdentifier](#)" on page 1976

### 36.1.19.26 Party38Choice

*Definition:* Nature or use of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification <OrgId>	[1..1]	±		1511
Or}	PrivateIdentification <PrvtId>	[1..1]	±		1511

#### 36.1.19.26.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

**OrganisationIdentification <OrgId>** contains the following elements (see "[OrganisationIdentification29](#)" on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C2	1451
	LEI <LEI>	[0..1]	IdentifierSet		1451
	Other <Othr>	[0..*]			1451
	Identification <Id>	[1..1]	Text		1452
	SchemeName <SchmeNm>	[0..1]			1452
{Or	Code <Cd>	[1..1]	CodeSet		1452
Or}	Proprietary <Prtry>	[1..1]	Text		1452
	Issuer <Issr>	[0..1]	Text		1452

#### 36.1.19.26.2 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 1517 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			1518
	BirthDate <BirthDt>	[1..1]	Date		1518
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		1518
	CityOfBirth <CityOfBirth>	[1..1]	Text		1518
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C12	1519
	Other <Othr>	[0..*]			1519
	Identification <Id>	[1..1]	Text		1519
	SchemeName <SchmeNm>	[0..1]			1519
{Or	Code <Cd>	[1..1]	CodeSet		1520
Or}	Proprietary <Prtry>	[1..1]	Text		1520
	Issuer </ssr>	[0..1]	Text		1520

### 36.1.19.27 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		1512
	PostalAddress <PstlAdr>	[0..1]	±		1512
	Identification <Id>	[0..1]	±		1513
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C12	1513
	ContactDetails <CtctDtls>	[0..1]	±		1514

#### 36.1.19.27.1 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 1979

#### 36.1.19.27.2 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 1524 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			1524
{Or	Code <Cd>	[1..1]	CodeSet		1524
Or}	Proprietary <Prtry>	[1..1]	±		1525
	Department <Dept>	[0..1]	Text		1525
	SubDepartment <SubDept>	[0..1]	Text		1525
	StreetName <StrtNm>	[0..1]	Text		1525
	BuildingNumber <BldgNb>	[0..1]	Text		1525
	BuildingName <BldgNm>	[0..1]	Text		1526
	Floor <Flr>	[0..1]	Text		1526
	PostBox <PstBx>	[0..1]	Text		1526
	Room <Room>	[0..1]	Text		1526
	PostCode <PstCd>	[0..1]	Text		1526
	TownName <TwnNm>	[0..1]	Text		1526
	TownLocationName <TwnLctnNm>	[0..1]	Text		1526
	DistrictName <DstrctNm>	[0..1]	Text		1526
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1527
	Country <Ctry>	[0..1]	CodeSet	C12	1527
	AddressLine <AdrLine>	[0..7]	Text		1527

### 36.1.19.27.3 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 1511 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification <OrgId>	[1..1]	±		1511
Or}	PrivateIdentification <PrvtId>	[1..1]	±		1511

### 36.1.19.27.4 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 1848

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 36.1.19.27.5 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 1520 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		1521
	Name <Nm>	[0..1]	Text		1521
	PhoneNumber <PhneNb>	[0..1]	Text		1521
	MobileNumber <MobNb>	[0..1]	Text		1522
	FaxNumber <FaxNb>	[0..1]	Text		1522
	EmailAddress <EmailAdr>	[0..1]	Text		1522
	EmailPurpose <EmailPurp>	[0..1]	Text		1522
	JobTitle <JobTitl>	[0..1]	Text		1522
	Responsibility <Rspnsblty>	[0..1]	Text		1522
	Department <Dept>	[0..1]	Text		1522
	Other <Othr>	[0..*]			1522
	ChannelType <ChanlTp>	[1..1]	Text		1523
	Identification <Id>	[0..1]	Text		1523
	PreferredMethod <PrefrdMtd>	[0..1]	CodeSet		1523

### 36.1.19.28 AlternatePartyIdentification9

*Definition:* Alternate identification for a party using an identification type, a country code and a text field.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			1515
{Or	Code <Cd>	[1..1]	CodeSet		1515
Or}	Proprietary <Prtry>	[1..1]	±		1515
	Country <Ctry>	[1..1]	CodeSet	C12	1516
	AlternateIdentification <AltrnId>	[1..1]	Text		1516

### 36.1.19.28.1 IdentificationType <IdTp>

*Presence:* [1..1]

*Definition:* Specifies the type of alternate identification of the party identified.

**IdentificationType <IdTp>** contains one of the following **IdentificationType44Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1515
Or}	Proprietary <Prtry>	[1..1]	±		1515

#### 36.1.19.28.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of identification is defined using a code.

*Datatype:* "TypeOfIdentification1Code" on page 1962

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.

#### 36.1.19.28.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of identification is defined using a data source scheme.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.19.28.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

*Impacted by:* [C12 "Country"](#)

*Datatype:* ["CountryCode"](#) on page 1848

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 36.1.19.28.3 AlternateIdentification <AltrId>

*Presence:* [1..1]

*Definition:* Alternate identification for a party.

*Datatype:* ["RestrictedFINXMax30Text"](#) on page 1984

### 36.1.19.29 PartyTextInformation4

*Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <Dclrtndtls>	[0..1]	Text		1516
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1517

#### 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.

#### 36.1.19.29.1 DeclarationDetails <Dclrtndtls>

*Presence:* [0..1]

*Definition:* Provides declaration details narrative relative to the party.



*Datatype:* "RestrictedFINXMax350Text" on page 1985

### 36.1.19.29.2 PartyContactDetails <PtyCtctDtls>

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

*Datatype:* "RestrictedFINXMax140Text" on page 1983

### 36.1.19.30 PartyTextInformation3

*Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1517
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1517
	RegistrationDetails <RegnDtls>	[0..1]	Text		1517

#### 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.

#### 36.1.19.30.1 DeclarationDetails <DclrtnDtls>

*Presence:* [0..1]

*Definition:* Provides declaration details narrative relative to the party.

*Datatype:* "RestrictedFINXMax350Text" on page 1985

#### 36.1.19.30.2 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:* "RestrictedFINXMax140Text" on page 1983

#### 36.1.19.30.3 RegistrationDetails <RegnDtls>

*Presence:* [0..1]

*Definition:* Provides information required for the registration.

*Datatype:* "RestrictedFINXMax350Text" on page 1985

## 36.1.20 Person Identification

### 36.1.20.1 PersonIdentification13

*Definition:* Unique and unambiguous way to identify a person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			1518
	BirthDate <BirthDt>	[1..1]	Date		1518
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		1518
	CityOfBirth <CityOfBirth>	[1..1]	Text		1518
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C12	1519
	Other <Othr>	[0..*]			1519
	Identification <Id>	[1..1]	Text		1519
	SchemeName <SchmeNm>	[0..1]			1519
{Or	Code <Cd>	[1..1]	CodeSet		1520
Or}	Proprietary <Prtry>	[1..1]	Text		1520
	Issuer <Issr>	[0..1]	Text		1520

#### 36.1.20.1.1 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		1518
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		1518
	CityOfBirth <CityOfBirth>	[1..1]	Text		1518
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C12	1519

##### 36.1.20.1.1.1 BirthDate <BirthDt>

*Presence:* [1..1]

*Definition:* Date on which a person is born.

*Datatype:* "ISODate" on page 1973

##### 36.1.20.1.1.2 ProvinceOfBirth <PrvcOfBirth>

*Presence:* [0..1]

*Definition:* Province where a person was born.

*Datatype:* "Max35Text" on page 1980

##### 36.1.20.1.1.3 CityOfBirth <CityOfBirth>

*Presence:* [1..1]

*Definition:* City where a person was born.

*Datatype:* "Max35Text" on page 1980

#### 36.1.20.1.1.4 CountryOfBirth <CtryOfBirth>

*Presence:* [1..1]

*Definition:* Country where a person was born.

*Impacted by:* C12 "Country"

*Datatype:* "CountryCode" on page 1848

##### 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 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		1519
	SchemeName <SchmeNm>	[0..1]			1519
{Or	Code <Cd>	[1..1]	CodeSet		1520
Or}	Proprietary <Prtry>	[1..1]	Text		1520
	Issuer <Issr>	[0..1]	Text		1520

#### 36.1.20.1.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a person.

*Datatype:* "Max35Text" on page 1980

#### 36.1.20.1.2.2 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		1520
Or}	Proprietary <Prtry>	[1..1]	Text		1520

**36.1.20.1.2.2.1 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 1857**36.1.20.1.2.2.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Name of the identification scheme, in a free text form.*Datatype:* "Max35Text" on page 1980**36.1.20.1.2.3 Issuer <Issr>***Presence:* [0..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 1980**36.1.20.2 PartyIdentification157***Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520

**36.1.20.2.1 Identification <Id>***Presence:* [1..1]*Definition:* Unique identification of the party.**Identification <Id>** contains one of the following elements (see "PartyIdentification137Choice" on page 1509 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	1509
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1510
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1510

**36.1.20.2.2 LEI <LEI>***Presence:* [0..1]*Definition:* Legal entity identification as an alternate identification for a party.*Datatype:* "LEIIdentifier" on page 1976**36.1.20.3 Contact4***Definition:* Specifies the details of the contact person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		1521
	Name <Nm>	[0..1]	Text		1521
	PhoneNumber <PhneNb>	[0..1]	Text		1521
	MobileNumber <MobNb>	[0..1]	Text		1522
	FaxNumber <FaxNb>	[0..1]	Text		1522
	EmailAddress <EmailAdr>	[0..1]	Text		1522
	EmailPurpose <EmailPurp>	[0..1]	Text		1522
	JobTitle <JobTitl>	[0..1]	Text		1522
	Responsibility <Rspnsblty>	[0..1]	Text		1522
	Department <Dept>	[0..1]	Text		1522
	Other <Othr>	[0..*]			1522
	ChannelType <ChanlTp>	[1..1]	Text		1523
	Identification <Id>	[0..1]	Text		1523
	PreferredMethod <PrefrdMtd>	[0..1]	CodeSet		1523

#### 36.1.20.3.1 NamePrefix <NmPrfx>

*Presence:* [0..1]

*Definition:* Specifies the terms used to formally address a person.

*Datatype:* "NamePrefix2Code" on page 1875

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).

#### 36.1.20.3.2 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 1979

#### 36.1.20.3.3 PhoneNumber <PhneNb>

*Presence:* [0..1]

*Definition:* Collection of information that identifies a phone number, as defined by telecom services.

*Datatype:* "PhoneNumber" on page 1981

#### **36.1.20.3.4 MobileNumber <MobNb>**

*Presence:* [0..1]

*Definition:* Collection of information that identifies a mobile phone number, as defined by telecom services.

*Datatype:* "PhoneNumber" on page 1981

#### **36.1.20.3.5 FaxNumber <FaxNb>**

*Presence:* [0..1]

*Definition:* Collection of information that identifies a FAX number, as defined by telecom services.

*Datatype:* "PhoneNumber" on page 1981

#### **36.1.20.3.6 EmailAddress <EmailAdr>**

*Presence:* [0..1]

*Definition:* Address for electronic mail (e-mail).

*Datatype:* "Max2048Text" on page 1979

#### **36.1.20.3.7 EmailPurpose <EmailPurp>**

*Presence:* [0..1]

*Definition:* Purpose for which an email address may be used.

*Datatype:* "Max35Text" on page 1980

#### **36.1.20.3.8 JobTitle <JobTitl>**

*Presence:* [0..1]

*Definition:* Title of the function.

*Datatype:* "Max35Text" on page 1980

#### **36.1.20.3.9 Responsibility <Rspnsblty>**

*Presence:* [0..1]

*Definition:* Role of a person in an organisation.

*Datatype:* "Max35Text" on page 1980

#### **36.1.20.3.10 Department <Dept>**

*Presence:* [0..1]

*Definition:* Identification of a division of a large organisation or building.

*Datatype:* "Max70Text" on page 1981

#### **36.1.20.3.11 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		1523
	Identification <Id>	[0..1]	Text		1523

#### 36.1.20.3.11.1 ChannelType <ChanITp>

*Presence:* [1..1]

*Definition:* Method used to contact the financial institution's contact for the specific tax region.

*Datatype:* "Max4Text" on page 1980

#### 36.1.20.3.11.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Communication value such as phone number or email address.

*Datatype:* "Max128Text" on page 1979

#### 36.1.20.3.12 PreferredMethod <PrefrdMtd>

*Presence:* [0..1]

*Definition:* Preferred method used to reach the contact.

*Datatype:* "PreferredContactMethod1Code" on page 1900

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.

## 36.1.21 Postal Address

### 36.1.21.1 NameAndAddress12

*Definition:* Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1523

#### 36.1.21.1.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "RestrictedFINXMax140Text" on page 1983

### 36.1.21.2 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]			1524
{Or	Code <Cd>	[1..1]	CodeSet		1524
Or}	Proprietary <Prtry>	[1..1]	±		1525
	Department <Dept>	[0..1]	Text		1525
	SubDepartment <SubDept>	[0..1]	Text		1525
	StreetName <StrtNm>	[0..1]	Text		1525
	BuildingNumber <BldgNb>	[0..1]	Text		1525
	BuildingName <BldgNm>	[0..1]	Text		1526
	Floor <Flr>	[0..1]	Text		1526
	PostBox <PstBx>	[0..1]	Text		1526
	Room <Room>	[0..1]	Text		1526
	PostCode <PstCd>	[0..1]	Text		1526
	TownName <TwnNm>	[0..1]	Text		1526
	TownLocationName <TwnLctnNm>	[0..1]	Text		1526
	DistrictName <DstrctNm>	[0..1]	Text		1526
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1527
	Country <Ctry>	[0..1]	CodeSet	C12	1527
	AddressLine <AdrLine>	[0..7]	Text		1527

#### 36.1.21.2.1 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		1524
Or}	Proprietary <Prtry>	[1..1]	±		1525

##### 36.1.21.2.1.1 Code <Cd>

*Presence:* [1..1]



*Definition:* Type of address expressed as a code.

*Datatype:* "AddressType2Code" on page 1835

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.

#### 36.1.21.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of address expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1337

#### 36.1.21.2.2 Department <Dept>

*Presence:* [0..1]

*Definition:* Identification of a division of a large organisation or building.

*Datatype:* "Max70Text" on page 1981

#### 36.1.21.2.3 SubDepartment <SubDept>

*Presence:* [0..1]

*Definition:* Identification of a sub-division of a large organisation or building.

*Datatype:* "Max70Text" on page 1981

#### 36.1.21.2.4 StreetName <StrtNm>

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* "Max70Text" on page 1981

#### 36.1.21.2.5 BuildingNumber <BldgNb>

*Presence:* [0..1]

*Definition:* Number that identifies the position of a building on a street.

*Datatype:* "Max16Text" on page 1979

#### **36.1.21.2.6 BuildingName <BldgNm>**

*Presence:* [0..1]

*Definition:* Name of the building or house.

*Datatype:* "Max35Text" on page 1980

#### **36.1.21.2.7 Floor <Flr>**

*Presence:* [0..1]

*Definition:* Floor or storey within a building.

*Datatype:* "Max70Text" on page 1981

#### **36.1.21.2.8 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 1979

#### **36.1.21.2.9 Room <Room>**

*Presence:* [0..1]

*Definition:* Building room number.

*Datatype:* "Max70Text" on page 1981

#### **36.1.21.2.10 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 1979

#### **36.1.21.2.11 TownName <TwnNm>**

*Presence:* [0..1]

*Definition:* Name of a built-up area, with defined boundaries, and a local government.

*Datatype:* "Max35Text" on page 1980

#### **36.1.21.2.12 TownLocationName <TwnLctnNm>**

*Presence:* [0..1]

*Definition:* Specific location name within the town.

*Datatype:* "Max35Text" on page 1980

#### **36.1.21.2.13 DistrictName <DstrctNm>**

*Presence:* [0..1]

*Definition:* Identifies a subdivision within a country sub-division.

*Datatype:* "Max35Text" on page 1980

#### 36.1.21.2.14 CountrySubDivision <CtrySubDvsn>

*Presence:* [0..1]

*Definition:* Identifies a subdivision of a country such as state, region, county.

*Datatype:* "Max35Text" on page 1980

#### 36.1.21.2.15 Country <Ctry>

*Presence:* [0..1]

*Definition:* Nation with its own government.

*Impacted by:* C12 "Country"

*Datatype:* "CountryCode" on page 1848

##### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 36.1.21.2.16 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 1981

## 36.1.22 Price

### 36.1.22.1 Price3

*Definition:* Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

#### 36.1.22.1.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specification of the price type.

**Type <Tp>** contains one of the following elements (see ["YieldedOrValueType1Choice"](#) on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1447
Or}	ValueType <ValTp>	[1..1]	CodeSet		1447

### 36.1.22.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, for example, as a currency and value.

**Value <Val>** contains one of the following elements (see ["PriceRateOrAmount1Choice"](#) on page 1541 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1541
Or}	Amount <Amt>	[1..1]	Amount	C2	1541

### 36.1.22.2 Price11

*Definition:* Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1528
{Or	Yielded <Yldd>	[1..1]	Indicator		1528
Or}	ValueType <ValTp>	[1..1]	CodeSet		1529
	Value <Val>	[1..1]	±		1529

#### 36.1.22.2.1 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		1528
Or}	ValueType <ValTp>	[1..1]	CodeSet		1529

#### 36.1.22.2.1.1 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 36.1.22.2.1.2 ValueType <ValTp>

*Presence:* [1..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType12Code" on page 1900

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.

#### 36.1.22.2.2 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 "PriceRateOrAmount1Choice" on page 1541 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1541
Or}	Amount <Amt>	[1..1]	Amount	C2	1541

#### 36.1.22.3 PriceInformation24

*Definition:* Amount of money for which goods or services are offered, sold, or bought.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			1530
{Or	Code <Cd>	[1..1]	CodeSet		1530
Or}	Proprietary <Prtry>	[1..1]	±		1531
	ValueType <ValTp>	[1..1]	±		1532
	Value <Val>	[1..1]			1532
{Or	Rate <Rate>	[1..1]	Rate		1532
Or	Amount <Amt>	[1..1]	Amount	C2	1532
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1533
	SourceOfPrice <SrcOfPric>	[0..1]			1533
	Identification <Id>	[0..1]	±		1533
	Type <Tp>	[1..1]			1533
{Or	Code <Cd>	[1..1]	CodeSet		1534
Or}	Proprietary <Prtry>	[1..1]	±		1534
	QuotationDate <QtnDt>	[0..1]	±		1534

**Constraints**

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

**36.1.22.3.1 Type <Tp>**

*Presence:* [1..1]

*Definition:* Specifies the type of price and information about the price.

**Type <Tp>** contains one of the following **TypeOfPrice49Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1530
Or}	Proprietary <Prtry>	[1..1]	±		1531

**36.1.22.3.1.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Type of price expressed as an ISO 20022 code.

*Datatype:* "TypeOfPrice17Code" on page 1964

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.
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.

### 36.1.22.3.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of price expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.22.3.2 Value Type <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 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1447
Or}	ValueType <ValTp>	[1..1]	CodeSet		1447

### 36.1.22.3.3 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, for example, as a currency and value.

**Value <Val>** contains one of the following **PriceRateOrAmountOrUnknown3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1532
Or	Amount <Amt>	[1..1]	Amount	C2	1532
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1533

#### 36.1.22.3.3.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Price expressed as a rate, that is, percentage.

*Datatype:* "[PercentageRate](#)" on page 1978

#### 36.1.22.3.3.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Price expressed as a currency and value.

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#)

*Datatype:* "[RestrictedFINActiveOrHistoricCurrencyAnd13DecimalAmount](#)" on page 1832



**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.

**36.1.22.3.3.3 UnknownIndicator <UknwnInd>**

*Presence:* [1..1]

*Definition:* Indicates whether the market price is unknown.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

**36.1.22.3.4 SourceOfPrice <SrcOfPric>**

*Presence:* [0..1]

*Definition:* Place from which the price was obtained.

**SourceOfPrice <SrcOfPric>** contains the following **MarketIdentification91** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1533
	Type <Tp>	[1..1]			1533
{Or	Code <Cd>	[1..1]	CodeSet		1534
Or}	Proprietary <Prtry>	[1..1]	±		1534

**36.1.22.3.4.1 Identification <Id>**

*Presence:* [0..1]

*Definition:* Code allocated to places of trade (stock exchanges), to regulated markets (for example, Electronic Trading Platforms - ECN), and to unregulated markets (for example, Automated Trading Systems - ATS), as sources of prices and related information, in order to facilitate automated processing.

**Identification <Id>** contains one of the following elements (see "MarketIdentification2Choice" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktIdrCd>	[1..1]	IdentifierSet		1339
Or}	Description <Desc>	[1..1]	Text		1339

**36.1.22.3.4.2 Type <Tp>**

*Presence:* [1..1]

*Definition:* Nature of a market in which transactions take place.

**Type <Tp>** contains one of the following **MarketType17Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1534
Or}	Proprietary <Prtry>	[1..1]	±		1534

#### 36.1.22.3.4.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Market type expressed as an ISO 20022 code.

*Datatype:* "MarketType4Code" on page 1874

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.

#### 36.1.22.3.4.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Market type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 36.1.22.3.5 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 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

### 36.1.22.4 PriceInformation22

*Definition:* Amount of money for which goods or services are offered, sold, or bought.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1535
	Value <Val>	[1..1]			1535
{Or	Rate <Rate>	[1..1]	Rate		1536
Or	Amount <Amt>	[1..1]	Amount	C2	1536
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1536
	ValueType <ValTp>	[1..1]	±		1536
	SourceOfPrice <SrcOfPric>	[0..1]			1537
	Identification <Id>	[0..1]	±		1537
	Type <Tp>	[1..1]			1537
{Or	Code <Cd>	[1..1]	CodeSet		1537
Or}	Proprietary <Prtry>	[1..1]	±		1538
	QuotationDate <QtnDt>	[0..1]	±		1538

#### Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

#### 36.1.22.4.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the type of price and information about the price.

**Type <Tp>** contains one of the following elements (see "[TypeOfPrice33Choice](#)" on page 1539 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1539
Or}	Proprietary <Prtry>	[1..1]	±		1540

#### 36.1.22.4.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, for example, as a currency and value.

**Value <Val>** contains one of the following **PriceRateOrAmountOrUnknown3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1536
Or	Amount <Amt>	[1..1]	Amount	C2	1536
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1536

#### 36.1.22.4.2.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Price expressed as a rate, that is, percentage.

*Datatype:* "PercentageRate" on page 1978

#### 36.1.22.4.2.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Price expressed as a currency and value.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "RestrictedFINActiveOrHistoricCurrencyAnd13DecimalAmount" on page 1832

#### 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.

#### 36.1.22.4.2.3 UnknownIndicator <UknwnInd>

*Presence:* [1..1]

*Definition:* Indicates whether the market price is unknown.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 36.1.22.4.3 ValueType <ValTp>

*Presence:* [1..1]

*Definition:* Type of value in which the price is expressed.

**ValueType <ValTp>** contains one of the following elements (see "YieldedOrValueType1Choice" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1447
Or}	ValueType <ValTp>	[1..1]	CodeSet		1447

**36.1.22.4.4 SourceOfPrice <SrcOfPric>***Presence:* [0..1]*Definition:* Place from which the price was obtained.**SourceOfPrice <SrcOfPric>** contains the following **MarketIdentification91** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1537
	Type <Tp>	[1..1]			1537
{Or	Code <Cd>	[1..1]	CodeSet		1537
Or}	Proprietary <Prtry>	[1..1]	±		1538

**36.1.22.4.4.1 Identification <Id>***Presence:* [0..1]*Definition:* Code allocated to places of trade (stock exchanges), to regulated markets (for example, Electronic Trading Platforms - ECN), and to unregulated markets (for example, Automated Trading Systems - ATS), as sources of prices and related information, in order to facilitate automated processing.**Identification <Id>** contains one of the following elements (see "[MarketIdentification2Choice](#)" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1339
Or}	Description <Desc>	[1..1]	Text		1339

**36.1.22.4.4.2 Type <Tp>***Presence:* [1..1]*Definition:* Nature of a market in which transactions take place.**Type <Tp>** contains one of the following **MarketType17Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1537
Or}	Proprietary <Prtry>	[1..1]	±		1538

**36.1.22.4.4.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Market type expressed as an ISO 20022 code.*Datatype:* "[MarketType4Code](#)" on page 1874

CodeName	Name	Definition
FUND	Fund	The place is a fund (transfer agent, fund itself, etc.).

CodeName	Name	Definition
LMAR	LocalMarket	The place is a local market.
THEO	Theoretical	The place is theoretical.
VEND	Vendor	The place is a vendor.

#### 36.1.22.4.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Market type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 36.1.22.4.5 QuotationDate <QtnDt>

*Presence:* [0..1]

*Definition:* Date on which the price is obtained. With an investment fund, this is as stated in the prospectus.

**QuotationDate <QtnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 36.1.22.5 PriceType5Choice

*Definition:* Choice of price type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1538
Or}	Indicative <Indctv>	[1..1]	±		1539

#### 36.1.22.5.1 Market <Mkt>

*Presence:* [1..1]

*Definition:* Last reported price of a financial instrument in a market, determined by supply and demand.

**Market <Mkt>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

### 36.1.22.5.2 Indicative <Indctv>

*Presence:* [1..1]

*Definition:* Estimated price, for valuation purposes.

**Indicative <Indctv>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

### 36.1.22.6 TypeOfPrice33Choice

*Definition:* Choice of format for the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1539
Or}	Proprietary <Prtry>	[1..1]	±		1540

#### 36.1.22.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of price expressed as an ISO 20022 code.

*Datatype:* "TypeOfPrice11Code" on page 1962

CodeName	Name	Definition
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), that is, the selling price of the units for the investor.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor.
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before

CodeName	Name	Definition
		the initial charge. The actual buying or offer price, which includes charges, will be higher.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher.
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy.
MIDD	Mid	Price is the average price between the bid and offer prices.
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.
SWIC	Switch	Price is the price used when transferring units between products.
MRKT	Market	Price is the current market price.
INDC	Indicative	Price is the estimated indicative price.

### 36.1.22.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of price expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.22.7 TypeOfPrice32Choice

*Definition:* Choice of format for the type of price.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1541
Or}	Proprietary <Prtry>	[1..1]	±		1541

### 36.1.22.7.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of price expressed as an ISO 20022 code.

*Datatype:* "TypeOfPrice14Code" on page 1963

CodeName	Name	Definition
AVER	Average	Price is an average execution price.

### 36.1.22.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of price expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.22.8 PriceRateOrAmount1Choice

*Definition:* Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1541
Or}	Amount <Amt>	[1..1]	Amount	C2	1541

#### 36.1.22.8.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Price expressed as a rate, that is, percentage.

*Datatype:* "PercentageRate" on page 1978

#### 36.1.22.8.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Price expressed as a currency and value.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "RestrictedFINActiveOrHistoricCurrencyAnd13DecimalAmount" on page 1832

#### 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 Quantity

### 36.1.23.1 QuantityBreakdown33

*Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1542
	LotQuantity <LotQty>	[0..1]	±		1542

#### 36.1.23.1.1 LotNumber <LotNb>

*Presence:* [1..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification39" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1450
	Issuer <Issr>	[0..1]	Text		1450

#### 36.1.23.1.2 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

### 36.1.23.2 QuantityBreakdown52

*Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1543
	LotQuantity <LotQty>	[0..1]	±		1543
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1543
	LotDateTime <LotDtTm>	[0..1]	±		1544
	LotPrice <LotPric>	[0..1]	±		1544
	TypeOfPrice <TpOfPric>	[0..1]	±		1544

#### 36.1.23.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "[GenericIdentification39](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1450
	Issuer <Issr>	[0..1]	Text		1450

#### 36.1.23.2.2 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "[FinancialInstrumentQuantity15Choice](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

#### 36.1.23.2.3 SecuritiesSubBalanceType <SctiesSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 36.1.23.2.4 LotDateTime <LotDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the lot was purchased.

**LotDateTime <LotDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 36.1.23.2.5 LotPrice <LotPric>

*Presence:* [0..1]

*Definition:* Price at which the lot was purchased.

**LotPrice <LotPric>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

#### 36.1.23.2.6 TypeOfPrice <TpOfPric>

*Presence:* [0..1]

*Definition:* Specifies the type of price and information about the price.

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "TypeOfPrice32Choice" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1541
Or}	Proprietary <Prtry>	[1..1]	±		1541

#### 36.1.23.3 QuantityBreakdown48

*Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1545
	LotQuantity <LotQty>	[0..1]	±		1545
	LotDateTime <LotDtTm>	[0..1]	±		1545
	LotPrice <LotPric>	[0..1]	±		1546
	TypeOfPrice <TpOfPric>	[0..1]	±		1546

### 36.1.23.3.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "[GenericIdentification39](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1450
	Issuer <Issr>	[0..1]	Text		1450

### 36.1.23.3.2 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "[FinancialInstrumentQuantity15Choice](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsVal>	[1..1]	Amount		1319

### 36.1.23.3.3 LotDateTime <LotDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the lot was purchased.

**LotDateTime <LotDtTm>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

**36.1.23.3.4 LotPrice <LotPric>***Presence:* [0..1]*Definition:* Price at which the lot was purchased.**LotPrice <LotPric>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

**36.1.23.3.5 TypeOfPrice <TpOfPric>***Presence:* [0..1]*Definition:* Specifies the type of price and information about the price.**TypeOfPrice <TpOfPric>** contains one of the following elements (see "TypeOfPrice32Choice" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1541
Or}	Proprietary <Prtry>	[1..1]	±		1541

**36.1.23.4 QuantityBreakdown55***Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1546
	LotQuantity <LotQty>	[0..1]	±		1547
	LotDateTime <LotDtTm>	[0..1]	±		1547
	LotPrice <LotPric>	[0..1]	±		1547
	TypeOfPrice <TpOfPric>	[0..1]	±		1547
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1548
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1548
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1548

**36.1.23.4.1 LotNumber <LotNb>***Presence:* [0..1]*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "[GenericIdentification39](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1450
	Issuer <Issr>	[0..1]	Text		1450

#### 36.1.23.4.2 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains the following elements (see "[Balance11](#)" on page 1269 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1269
	Quantity <Qty>	[1..1]	±		1269

#### 36.1.23.4.3 LotDateTime <LotDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the lot was purchased.

**LotDateTime <LotDtTm>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

#### 36.1.23.4.4 LotPrice <LotPric>

*Presence:* [0..1]

*Definition:* Price at which the lot was purchased.

**LotPrice <LotPric>** contains the following elements (see "[Price3](#)" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

#### 36.1.23.4.5 TypeOfPrice <TpOfPric>

*Presence:* [0..1]

*Definition:* Specifies the type of price and information about the price.

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "[TypeOfPrice32Choice](#)" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1541
Or}	Proprietary <Prtry>	[1..1]	±		1541

#### 36.1.23.4.6 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts for the lot provided in the base currency of the account.

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "[BalanceAmounts6](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1278
	BookValue <BookVal>	[0..1]	±		1279
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1279

#### 36.1.23.4.7 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts for the lot provided in the currency of the financial instrument.

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "[BalanceAmounts6](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1278
	BookValue <BookVal>	[0..1]	±		1279
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1279

#### 36.1.23.4.8 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts for the lot provided in a currency other than the base currency of the account.

**AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>** contains the following elements (see "[BalanceAmounts6](#)" on page 1278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1278
	BookValue <BookVal>	[0..1]	±		1279
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1279



### 36.1.23.5 QuantityBreakdown56

*Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1549
	LotQuantity <LotQty>	[0..1]	±		1549
	LotDateTime <LotDtTm>	[0..1]	±		1549
	LotPrice <LotPric>	[0..1]	±		1550
	TypeOfPrice <TpOfPric>	[0..1]	±		1550

#### 36.1.23.5.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "[GenericIdentification39](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1450
	Issuer <Issr>	[0..1]	Text		1450

#### 36.1.23.5.2 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains the following elements (see "[Balance11](#)" on page 1269 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1269
	Quantity <Qty>	[1..1]	±		1269

#### 36.1.23.5.3 LotDateTime <LotDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the lot was purchased.

**LotDateTime <LotDtTm>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1288
Or}	DateTime <DtTm>	[1..1]	DateTime		1288

**36.1.23.5.4 LotPrice <LotPric>***Presence:* [0..1]*Definition:* Price at which the lot was purchased.**LotPrice <LotPric>** contains the following elements (see "Price3" on page 1527 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1527
	Value <Val>	[1..1]	±		1528

**36.1.23.5.5 TypeOfPrice <TpOfPric>***Presence:* [0..1]*Definition:* Specifies the type of price and information about the price.**TypeOfPrice <TpOfPric>** contains one of the following elements (see "TypeOfPrice32Choice" on page 1540 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1541
Or}	Proprietary <Prtry>	[1..1]	±		1541

**36.1.23.6 PairedOrTurnedQuantity4Choice***Definition:* Choice between a turnaround and pair-off quantity for instructing a one to many and many to many (partial) pair-off or turnaround.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±		1550
Or}	TurnedQuantity <TrndQty>	[0..1]	±		1550

**36.1.23.6.1 PairedOffQuantity <PairedOffQty>***Presence:* [0..1]*Definition:* Quantity of financial instruments of the linked transaction to be paired-off.**PairedOffQuantity <PairedOffQty>** contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

**36.1.23.6.2 TurnedQuantity <TrndQty>***Presence:* [0..1]

*Definition:* Quantity of financial instruments of the linked transaction to be turned.

**TurnedQuantity <TrndQty>** contains one of the following elements (see "FinancialInstrumentQuantity15Choice" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

### 36.1.23.7 QuantityBreakdown34

*Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1551
	LotQuantity <LotQty>	[0..1]	±		1551
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1552

#### 36.1.23.7.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification39" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1450
	Issuer <Issr>	[0..1]	Text		1450

#### 36.1.23.7.2 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1320

**36.1.23.7.3 SecuritiesSubBalanceType <SctiesSubBalTp>***Presence:* [0..1]*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.24 Rate****36.1.24.1 Rate2***Definition:* Set of elements qualifying the interest rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1552
	Rate <Rate>	[1..1]	Rate		1552

**Constraints**

- **SignRule**

When Sign is present, rate must not be zero.

**36.1.24.1.1 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 1976):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

**36.1.24.1.2 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 1978

### 36.1.24.2 RateName2

*Definition:* Rate name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1553
	RateName <RateNm>	[1..1]	Text		1553

#### 36.1.24.2.1 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "RestrictedFINXMax8Text" on page 1986

#### 36.1.24.2.2 RateName <RateNm>

*Presence:* [1..1]

*Definition:* Rate Name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

*Datatype:* "RestrictedFINXMax24Text" on page 1984

## 36.1.25 Safekeeping Place

### 36.1.25.1 SafekeepingPlaceTypeAndText15

*Definition:* Identification of the place of safekeeping expressed as a code and a narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1553
	Identification <Id>	[0..1]	Text		1553

#### 36.1.25.1.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* "SafekeepingPlace3Code" on page 1926

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.

#### 36.1.25.1.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Additional information about the place of safekeeping.

*Datatype:* "RestrictedFINXMax30Text" on page 1984

### 36.1.25.2 SafekeepingPlaceFormat39Choice

*Definition:* Choice between formats for the place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	±		1554
Or	Country <Ctry>	[1..1]	CodeSet	C12	1554
Or	TypeAndIdentification <TpAndId>	[1..1]			1554
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1555
	Identification <Id>	[1..1]	IdentifierSet	C2	1555
Or}	Proprietary <Prtry>	[1..1]	±		1555

#### 36.1.25.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed as a code and a narrative description.

**Identification <Id>** contains the following elements (see "SafekeepingPlaceTypeAndText15" on page 1553 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1553
	Identification <Id>	[0..1]	Text		1553

#### 36.1.25.2.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed with a country code.

*Impacted by:* C12 "Country"

*Datatype:* "CountryCode" on page 1848

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 36.1.25.2.3 TypeAndIdentification <TpAndId>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed with a type and identification.

**TypeAndIdentification <TpAndId>** contains the following **SafekeepingPlaceTypeAndIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1555
	Identification <Id>	[1..1]	IdentifierSet	C2	1555

#### 36.1.25.2.3.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* "SafekeepingPlace1Code" on page 1925

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.

#### 36.1.25.2.3.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Place of safekeeping.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 1974

##### 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.

#### 36.1.25.2.4 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed with a propriety identification scheme.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification85](#)" on page 1335 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1336
	Identification <Id>	[0..1]	Text		1336

### 36.1.25.3 SafeKeepingPlace4

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1556
	LEI <LEI>	[0..1]	IdentifierSet		1556

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
  /SafekeepingPlaceFormat Must be present
Or    /LEI Must be present
```

#### 36.1.25.3.1 SafekeepingPlaceFormat <SfkpgPlcFrmt>

*Presence:* [0..1]

*Definition:* Unique identification of the party.

**SafekeepingPlaceFormat <SfkpgPlcFrmt>** contains one of the following elements (see "[SafekeepingPlaceFormat39Choice](#)" on page 1554 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]	±		1554
Or	Country <Ctry>	[1..1]	CodeSet	C12	1554
Or	TypeAndIdentification <TpAndId>	[1..1]			1554
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1555
	Identification <Id>	[1..1]	IdentifierSet	C2	1555
Or}	Proprietary <Prtry>	[1..1]	±		1555

#### 36.1.25.3.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a place of safekeeping.

*Datatype:* "[LEIIdentifier](#)" on page 1976



## 36.1.26 Securities Identification

### 36.1.26.1 SecurityIdentification32

*Definition:* Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1558
	OtherIdentification <Othrlid>	[0..*]			1558
	Identification <Id>	[1..1]	Text		1558
	Suffix <Sfx>	[0..1]	Text		1558
	Type <Tp>	[1..1]	±		1558
	Description <Desc>	[0..1]	Text		1558

#### Constraints

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When a ISIN code exist. It is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

**36.1.26.1.1 ISIN <ISIN>***Presence:* [0..1]

*Definition:* International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

*Datatype:* "ISINOct2015Identifier" on page 1975**36.1.26.1.2 OtherIdentification <Othrid>***Presence:* [0..\*]

*Definition:* Identification of a security by proprietary or domestic identification scheme.

**OtherIdentification <Othrid>** contains the following **OtherIdentification3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1558
	Suffix <Sfx>	[0..1]	Text		1558
	Type <Tp>	[1..1]	±		1558

**36.1.26.1.2.1 Identification <Id>***Presence:* [1..1]

*Definition:* Identification of a security.

*Datatype:* "RestrictedFINXMax31Text" on page 1984**36.1.26.1.2.2 Suffix <Sfx>***Presence:* [0..1]

*Definition:* Identifies the suffix of the security identification.

*Datatype:* "Max16Text" on page 1979**36.1.26.1.2.3 Type <Tp>***Presence:* [1..1]

*Definition:* Type of the identification.

**Type <Tp>** contains one of the following elements (see "IdentificationSource3Choice" on page 1338 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1338
Or}	Proprietary <Prtry>	[1..1]	Text		1338

**36.1.26.1.3 Description <Desc>***Presence:* [0..1]

*Definition:* Textual description of a security instrument.

*Datatype:* "RestrictedFINXMax140Text" on page 1983

## 36.1.27 Securities Quantity

### 36.1.27.1 OriginalAndCurrentQuantities4

*Definition:* Original and current value of an asset-back instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	Amount		1559
	AmortisedValue <AmtsdVal>	[1..1]	Amount		1559

#### 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:* "RestrictedFINImpliedCurrencyAndAmount" on page 1833

#### 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:* "RestrictedFINImpliedCurrencyAndAmount" on page 1833

### 36.1.27.2 Quantity10Choice

*Definition:* Choice of format for the quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1559
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1560

#### 36.1.27.2.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument in units, original face amount or current face amount.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity15Choice](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1319
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1319
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1319

### 36.1.27.2.2 OriginalAndCurrentFace <OrgnlAndCurFace>

*Presence:* [1..1]

*Definition:* Original and current value of an asset-back instrument.

**OriginalAndCurrentFace <OrgnlAndCurFace>** contains the following elements (see "[OriginalAndCurrentQuantities4](#)" on page 1559 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	Amount		1559
	AmortisedValue <AmtsdVal>	[1..1]	Amount		1559

## 36.1.28 Settlement Details

### 36.1.28.1 SettlementDetails103

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1560
	Registration <Regn>	[0..1]	±		1561
	LegalRestrictions <LglRstrctns>	[0..1]	±		1561
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1561
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1562
	TaxCapacity <TaxCpcty>	[0..1]	±		1562
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1562

#### 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 "SettlementTransactionCondition21Choice" on page 1828 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1828
Or}	Proprietary <Prtry>	[1..1]	±		1829

### 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 "Registration11Choice" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1349

### 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 "Restriction6Choice" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

### 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 "SecuritiesRTGS5Choice" on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1399
Or}	Proprietary <Prtry>	[1..1]	±		1400

**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 ["SettlementSystemMethod5Choice"](#) on page 1425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1426

**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 ["TaxCapacityParty5Choice"](#) 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

**36.1.28.1.7 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 ["GenericIdentification47"](#) on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.28.2 SettlementDetails180***Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		1564
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1564
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1564
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1564
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1565
	BlockTrade <BlckTrad>	[0..1]	±		1565
	CCPEligibility <CCPElgbly>	[0..1]	±		1565
	CashClearingSystem <CshClrSys>	[0..1]	±		1565
	ExposureType <XpsrTp>	[0..1]	±		1566
	MarketClientSide <MktClntSd>	[0..1]	±		1566
	NettingEligibility <NetgElgbly>	[0..1]	±		1566
	Registration <Regn>	[0..1]	±		1566
	RepurchaseType <RpTp>	[0..1]	±		1567
	LegalRestrictions <LglRstrctns>	[0..1]	±		1567
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1567
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1567
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1568
	TaxCapacity <TaxCpcty>	[0..1]	±		1568
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1568
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1569
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1569
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1569
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1569
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1570

### 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 "[PriorityNumeric5Choice](#)" on page 1400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1400
Or}	Proprietary <Prtry>	[1..1]	±		1400

**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 "[SecuritiesTransactionType55Choice](#)" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1372
Or}	Proprietary <Prtry>	[1..1]	±		1374

**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 "[SettlementTransactionCondition28Choice](#)" on page 1825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1825
Or}	Proprietary <Prtry>	[1..1]	±		1826

**36.1.28.2.4 PartialSettlementIndicator <PrtlSttlmInd>***Presence:* [0..1]*Definition:* Specifies whether partial settlement was allowed.*Datatype:* "[SettlementTransactionCondition5Code](#)" on page 1956

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).

### 36.1.28.2.5 BeneficialOwnership <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there was change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "[BeneficialOwnership5Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

### 36.1.28.2.6 BlockTrade <BlickTrad>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction was a block parent or child.

**BlockTrade <BlickTrad>** contains one of the following elements (see "[BlockTrade5Choice](#)" 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

### 36.1.28.2.7 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 "[CentralCounterPartyEligibility5Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

### 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 "[CashSettlementSystem5Choice](#)" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1281
Or}	Proprietary <Prtry>	[1..1]	±		1281

### 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 "[ExposureType17Choice](#)" 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]	±		1434

### 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 "[MarketClientSide7Choice](#)" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1339
Or}	Proprietary <Prtry>	[1..1]	±		1339

### 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 "[NettingEligibility5Choice](#)" on page 1431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1431
Or}	Proprietary <Prtry>	[1..1]	±		1431

### 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 "[Registration11Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1349

### 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 "[RepurchaseType24Choice](#)" 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]	±		1431

### 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 "[Restriction6Choice](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

### 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 "[SecuritiesRTGS5Choice](#)" on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1399
Or}	Proprietary <Prtry>	[1..1]	±		1400

### 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 "[SettlingCapacity8Choice](#)" on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1427

### 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 "[SettlementSystemMethod5Choice](#)" on page 1425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1426

### 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 "[TaxCapacityParty5Choice](#)" 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

### 36.1.28.2.19 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 "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.28.2.20 AutomaticBorrowing <AutomtcBrrwg>***Presence:* [0..1]*Definition:* Condition for automatic borrowing.**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing8Choice" 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

**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 "LetterOfGuarantee5Choice" on page 1422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1422
Or}	Proprietary <Prtry>	[1..1]	±		1422

**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 1976):

- *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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.28.3 SettlementDetails177**

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1573
	Priority <Prty>	[0..1]	±		1573
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1573
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1573
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1574
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1574
	BlockTrade <BlckTrad>	[0..1]	±		1574
	CCPEligibility <CCPElgbly>	[0..1]	±		1575
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1575
	CashClearingSystem <CshClrSys>	[0..1]	±		1575
	ExposureType <XpsrTp>	[0..1]	±		1575
	FXStandingInstruction <FxStglInstr>	[0..1]	±		1576
	MarketClientSide <MktClntSd>	[0..1]	±		1576
	NettingEligibility <NetgElgbly>	[0..1]	±		1576
	Registration <Regn>	[0..1]	±		1576
	RepurchaseType <RpTp>	[0..1]	±		1577
	LegalRestrictions <LglRstrctns>	[0..1]	±		1577
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1577
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1577
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1578
	TaxCapacity <TaxCpcty>	[0..1]	±		1578
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1578
	Tracking <Trckg>	[0..1]	±		1578
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1579
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1579
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1579
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1579
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1580
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1580
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1580

**Constraints**

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present.

In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed in a released mode.

```
On Condition
    /HoldIndicator is present
    And    /HoldIndicator/Indicator is equal to value 'true'
Following Must be True
    /FXStandingInstruction Must be absent
```

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

- **SettlementParametersGuideline**

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the BlocTrade field with code BLPA. The children transactions must be identified using the code BLCH.



For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 36.1.28.3.1 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

**HoldIndicator <HldInd>** contains the following elements (see "[HoldIndicator7](#)" on page 1435 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1435
	Reason <Rsn>	[0..*]	±		1435

### 36.1.28.3.2 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "[PriorityNumeric5Choice](#)" on page 1400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1400
Or}	Proprietary <Prtry>	[1..1]	±		1400

### 36.1.28.3.3 SecuritiesTransactionType <SctiesTxTp>

*Presence:* [1..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "[SecuritiesTransactionType52Choice](#)" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1378
Or}	Proprietary <Prtry>	[1..1]	±		1380

### 36.1.28.3.4 SettlementTransactionCondition <SttlmTxCond>

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "SettlementTransactionCondition29Choice" on page 1827 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1827
Or}	Proprietary <Prtry>	[1..1]	±		1828

### 36.1.28.3.5 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 1956

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).

### 36.1.28.3.6 BeneficialOwnership <BnfcIOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfcIOwnrsh>** contains one of the following elements (see "BeneficialOwnership5Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

### 36.1.28.3.7 BlockTrade <BlickTrad>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction is a block parent or child.

**BlockTrade <BlickTrad>** contains one of the following elements (see "BlockTrade5Choice" on page 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

**36.1.28.3.8 CCPEligibility <CCPElgbly>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.**CCPEligibility <CCPElgbly>** contains one of the following elements (see "[CentralCounterPartyEligibility5Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

**36.1.28.3.9 DeliveryReturnReason <DlvryRtrRsn>***Presence:* [0..1]*Definition:* Reason for a delivery return.**DeliveryReturnReason <DlvryRtrRsn>** contains one of the following elements (see "[DeliveryReturn4Choice](#)" on page 1418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1418
Or}	Proprietary <Prtry>	[1..1]	±		1419

**36.1.28.3.10 CashClearingSystem <CshClrSys>***Presence:* [0..1]*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem5Choice](#)" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1281
Or}	Proprietary <Prtry>	[1..1]	±		1281

**36.1.28.3.11 ExposureType <XpsrTp>***Presence:* [0..1]*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.**ExposureType <XpsrTp>** contains one of the following elements (see "[ExposureType17Choice](#)" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1432
Or}	Proprietary <Prtry>	[1..1]	±		1434

**36.1.28.3.12 FXStandingInstruction <FxStgInstr>***Presence:* [0..1]*Definition:* Specifies whether the foreign exchange standing instruction in place should apply.**FXStandingInstruction <FxStgInstr>** contains one of the following elements (see "[FXStandingInstruction5Choice](#)" on page 1431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1432
Or}	Proprietary <Prtry>	[1..1]	±		1432

**36.1.28.3.13 MarketClientSide <MktClntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide7Choice](#)" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1339
Or}	Proprietary <Prtry>	[1..1]	±		1339

**36.1.28.3.14 NettingEligibility <NetgElgblty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility5Choice](#)" on page 1431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1431
Or}	Proprietary <Prtry>	[1..1]	±		1431

**36.1.28.3.15 Registration <Regn>***Presence:* [0..1]*Definition:* Specifies whether registration should occur upon receipt.**Registration <Regn>** contains one of the following elements (see "[Registration11Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1349

**36.1.28.3.16 RepurchaseType <RpTp>***Presence:* [0..1]*Definition:* Specifies whether the rate is fixed, variable or a forfeit.**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType26Choice](#)" on page 1429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1429
Or}	Proprietary <Prtry>	[1..1]	±		1429

**36.1.28.3.17 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction6Choice](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

**36.1.28.3.18 SecuritiesRTGS <SctiesRTGS>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS5Choice](#)" on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1399
Or}	Proprietary <Prtry>	[1..1]	±		1400

**36.1.28.3.19 SettlingCapacity <SttlgCpcty>***Presence:* [0..1]*Definition:* Role of a party in the settlement of the transaction.**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity8Choice](#)" on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1427

**36.1.28.3.20 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see ["SettlementSystemMethod5Choice"](#) on page 1425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1426

**36.1.28.3.21 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see ["TaxCapacityParty5Choice"](#) on page 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

**36.1.28.3.22 StampDutyTaxBasis <StmpDtyTaxBsis>***Presence:* [0..1]*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see ["GenericIdentification47"](#) on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.28.3.23 Tracking <Trckg>***Presence:* [0..1]*Definition:* Specifies whether the loan and/or collateral is tracked.

**Tracking <Trckg>** contains one of the following elements (see ["Tracking5Choice"](#) on page 1424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1424
Or}	Proprietary <Prtry>	[1..1]	±		1424

#### 36.1.28.3.24 AutomaticBorrowing <AutomtcBrrwg>

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see ["AutomaticBorrowing8Choice"](#) 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

#### 36.1.28.3.25 LetterOfGuarantee <LtrOfGrnt>

*Presence:* [0..1]

*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

**LetterOfGuarantee <LtrOfGrnt>** contains one of the following elements (see ["LetterOfGuarantee5Choice"](#) on page 1422 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1422
Or}	Proprietary <Prtry>	[1..1]	±		1422

#### 36.1.28.3.26 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 36.1.28.3.27 ModificationCancellationAllowed <ModCxlAllwd>

*Presence:* [0..1]

*Definition:* Specifies whether a third party is allowed to modify or cancel the transaction.

**ModificationCancellationAllowed <ModCxlAllwd>** contains one of the following elements (see "ModificationCancellationAllowed5Choice" on page 1421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1421
Or}	Proprietary <Prtry>	[1..1]	±		1421

### 36.1.28.3.28 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 36.1.28.3.29 SecuritiesSubBalanceType <SctiesSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.28.3.30 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338



**36.1.28.4 SettlementDetails174**

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1581
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1581
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1582
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1582
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1582
	CashClearingSystem <CshClrSys>	[0..1]	±		1583
	MarketClientSide <MktClntSd>	[0..1]	±		1583
	Registration <Regn>	[0..1]	±		1583
	RepurchaseType <RpTp>	[0..1]	±		1583
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1584
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1584

**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.

**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 1976):

- *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 "SecuritiesTransactionType49Choice" on page 1384 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1384
Or}	Proprietary <Prtry>	[1..1]	±		1386

#### 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 "SettlementTransactionCondition26Choice" on page 1819 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1820
Or}	Proprietary <Prtry>	[1..1]	±		1820

#### 36.1.28.4.4 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 1956

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 <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "BeneficialOwnership5Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

**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 "[CashSettlementSystem5Choice](#)" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1281
Or}	Proprietary <Prtry>	[1..1]	±		1281

**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 "[MarketClientSide7Choice](#)" on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1339
Or}	Proprietary <Prtry>	[1..1]	±		1339

**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 "[Registration11Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1349

**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 "[RepurchaseType17Choice](#)" on page 1348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1348
Or}	Proprietary <Prtry>	[1..1]	±		1348

**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 "SecuritiesRTGS5Choice" on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1399
Or}	Proprietary <Prtry>	[1..1]	±		1400

**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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.28.5 SettlementDetails173**

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1585
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1585
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1586
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1586
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1586
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1587
	CashClearingSystem <CshClrSys>	[0..1]	±		1587
	TaxCapacity <TaxCpcty>	[0..1]	±		1587
	MarketClientSide <MktClntSd>	[0..1]	±		1587
	BlockTrade <BlckTrad>	[0..1]	±		1588
	LegalRestrictions <LglRstrctns>	[0..1]	±		1588
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1588
	NettingEligibility <NetgElgblty>	[0..1]	±		1588
	CCPEligibility <CCPElgblty>	[0..1]	±		1589
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1589
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1589

#### 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.

#### 36.1.28.5.1 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Indicates whether the transaction is on hold/blocked/frozen.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 36.1.28.5.2 SettlementTransactionCondition <SttlmTxCond>

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "SettlementTransactionCondition22Choice" on page 1823 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1823
Or}	Proprietary <Prtry>	[1..1]	±		1824

### 36.1.28.5.3 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 "SettlingCapacity8Choice" on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1427

### 36.1.28.5.4 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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.28.5.5 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 "SecuritiesRTGS5Choice" on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1399
Or}	Proprietary <Prtry>	[1..1]	±		1400

**36.1.28.5.6 BeneficialOwnership <BnfclOwnrsh>***Presence:* [0..1]*Definition:* Specifies whether there is change of beneficial ownership.**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see ["BeneficialOwnership5Choice"](#) on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

**36.1.28.5.7 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 ["CashSettlementSystem5Choice"](#) on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1281
Or}	Proprietary <Prtry>	[1..1]	±		1281

**36.1.28.5.8 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see ["TaxCapacityParty5Choice"](#) on page 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

**36.1.28.5.9 MarketClientSide <MktClntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see ["MarketClientSide7Choice"](#) on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1339
Or}	Proprietary <Prtry>	[1..1]	±		1339

**36.1.28.5.10 BlockTrade <BlckTrad>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is a block parent or child.**BlockTrade <BlckTrad>** contains one of the following elements (see "[BlockTrade5Choice](#)" 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

**36.1.28.5.11 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction6Choice](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

**36.1.28.5.12 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod5Choice](#)" on page 1425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1426

**36.1.28.5.13 NettingEligibility <NetgElgblty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility5Choice](#)" on page 1431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1431
Or}	Proprietary <Prtry>	[1..1]	±		1431



**36.1.28.5.14 CCPEligibility <CCPElgbly>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.**CCPEligibility <CCPElgbly>** contains one of the following elements (see ["CentralCounterPartyEligibility5Choice"](#) on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

**36.1.28.5.15 PartialSettlementIndicator <PrtlSttlmInd>***Presence:* [0..1]*Definition:* Specifies whether partial settlement is allowed.*Datatype:* ["SettlementTransactionCondition5Code"](#) on page 1956

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).

**36.1.28.5.16 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

**36.1.28.6 SettlementDetails172***Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1591
	Priority <Prty>	[0..1]	±		1591
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1591
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1591
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1591
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1592
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1592
	CashClearingSystem <CshClrSys>	[0..1]	±		1592
	TaxCapacity <TaxCpcty>	[0..1]	±		1593
	MarketClientSide <MktClntSd>	[0..1]	±		1593
	FXStandingInstruction <FxStglInstr>	[0..1]	±		1593
	BlockTrade <BlckTrad>	[0..1]	±		1593
	LegalRestrictions <LglRstrctns>	[0..1]	±		1594
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1594
	NettingEligibility <NetgElgblty>	[0..1]	±		1594
	CCPEligibility <CCPElgbly>	[0..1]	±		1594
	Tracking <Trckg>	[0..1]	±		1595
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1595
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1595
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1595

### 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.

**36.1.28.6.1 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

**36.1.28.6.2 Priority <Prty>***Presence:* [0..1]*Definition:* Specifies whether the transaction is to be executed with a high priority.**Priority <Prty>** contains one of the following elements (see ["PriorityNumeric5Choice"](#) on page 1400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1400
Or}	Proprietary <Prtry>	[1..1]	±		1400

**36.1.28.6.3 SettlementTransactionCondition <SttlmTxCond>***Presence:* [0..\*]*Definition:* Conditions under which the order/trade is to be settled.**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see ["SettlementTransactionCondition22Choice"](#) on page 1823 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1823
Or}	Proprietary <Prtry>	[1..1]	±		1824

**36.1.28.6.4 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 ["SettlingCapacity8Choice"](#) on page 1426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1427

**36.1.28.6.5 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 "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.28.6.6 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 "SecuritiesRTGS5Choice" on page 1399 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1399
Or}	Proprietary <Prtry>	[1..1]	±		1400

### 36.1.28.6.7 BeneficialOwnership <BnfcIOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfcIOwnrsh>** contains one of the following elements (see "BeneficialOwnership5Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

### 36.1.28.6.8 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 "CashSettlementSystem5Choice" on page 1281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1281
Or}	Proprietary <Prtry>	[1..1]	±		1281

**36.1.28.6.9 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see ["TaxCapacityParty5Choice"](#) on page 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

**36.1.28.6.10 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 ["MarketClientSide7Choice"](#) on page 1339 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1339
Or}	Proprietary <Prtry>	[1..1]	±		1339

**36.1.28.6.11 FXStandingInstruction <FxStgInstr>***Presence:* [0..1]*Definition:* Specifies whether the forex standing instruction in place should apply.**FXStandingInstruction <FxStgInstr>** contains one of the following elements (see ["FXStandingInstruction5Choice"](#) on page 1431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1432
Or}	Proprietary <Prtry>	[1..1]	±		1432

**36.1.28.6.12 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 ["BlockTrade5Choice"](#) 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

**36.1.28.6.13 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction6Choice](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1427
Or}	Proprietary <Prtry>	[1..1]	±		1428

**36.1.28.6.14 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 "[SettlementSystemMethod5Choice](#)" on page 1425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1426
Or}	Proprietary <Prtry>	[1..1]	±		1426

**36.1.28.6.15 NettingEligibility <NetgElgblty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility5Choice](#)" on page 1431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1431
Or}	Proprietary <Prtry>	[1..1]	±		1431

**36.1.28.6.16 CCPEligibility <CCPElgblty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.**CCPEligibility <CCPElgblty>** contains one of the following elements (see "[CentralCounterPartyEligibility5Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

**36.1.28.6.17 Tracking <Trckg>***Presence:* [0..1]*Definition:* Specifies whether the loan and/or collateral is tracked.**Tracking <Trckg>** contains one of the following elements (see ["Tracking5Choice"](#) on page 1424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1424
Or}	Proprietary <Prtry>	[1..1]	±		1424

**36.1.28.6.18 AutomaticBorrowing <AutomtcBrrwg>***Presence:* [0..1]*Definition:* Condition for automatic borrowing.**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see ["AutomaticBorrowing8Choice"](#) 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

**36.1.28.6.19 PartialSettlementIndicator <PrtlSttlmInd>***Presence:* [0..1]*Definition:* Specifies whether partial settlement is allowed.*Datatype:* ["SettlementTransactionCondition5Code"](#) on page 1956

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).

**36.1.28.6.20 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

## 36.1.29 Settlement Instruction

### 36.1.29.1 StandingSettlementInstruction17

*Definition:* Details of the standing settlement instruction to be applied.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttImStgInstrDB>	[1..1]	±		1596
	Counterparty <CtrPty>	[1..1]	±		1596
	Vendor <Vndr>	[0..1]	±		1597
	OtherDeliveringSettlementParties <OthrDlvrSttImPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	1597
	OtherReceivingSettlementParties <OthrRcvgSttImPties>	[0..1]	±	C11, C27, C45, C46, C47, C48, C61	1599

#### 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 <SttImStgInstrDB>

*Presence:* [1..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

**SettlementStandingInstructionDatabase <SttImStgInstrDB>** contains one of the following elements (see "[SettlementStandingInstructionDatabase5Choice](#)" on page 1417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1417
Or}	Proprietary <Prtry>	[1..1]	±		1418

#### 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 "[Counterparty14Choice](#)" on page 1466 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±		1466
Or}	Buyer <Buyr>	[1..1]	±		1466

### 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 "[PartyIdentification157](#)" on page 1520 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1520
	LEI <LEI>	[0..1]	IdentifierSet		1520

### 36.1.29.1.4 OtherDeliveringSettlementParties <OthrDlvrSttlmPties>

*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:* [C11 "BookTransferGuideline"](#), [C27 "DepositoryGuideline"](#), [C45 "Party2PresenceRule"](#), [C46 "Party3PresenceRule"](#), [C47 "Party4PresenceRule"](#), [C48 "Party5PresenceRule"](#), [C61 "SettlementChainGuideline"](#)

**OtherDeliveringSettlementParties <OthrDlvrSttlmPties>** contains the following elements (see "[SettlementParties81](#)" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 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:* [C11 "BookTransferGuideline"](#), [C27 "DepositoryGuideline"](#), [C45 "Party2PresenceRule"](#), [C46 "Party3PresenceRule"](#), [C47 "Party4PresenceRule"](#), [C48 "Party5PresenceRule"](#), [C61 "SettlementChainGuideline"](#)

**OtherReceivingSettlementParties <OthrRcvgSttlmPties>** contains the following elements (see ["SettlementParties81"](#) on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1490
	Party1 <Pty1>	[0..1]	±		1491
	Party2 <Pty2>	[0..1]	±		1491
	Party3 <Pty3>	[0..1]	±		1491
	Party4 <Pty4>	[0..1]	±		1492
	Party5 <Pty5>	[0..1]	±		1492

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 36.1.30 Statement Basis

### 36.1.30.1 StatementBasis9Choice

*Definition:* Choice of format for the statement basis.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1601
Or}	Proprietary <Prtry>	[1..1]	±		1601

#### 36.1.30.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Statement basis expressed as an ISO 20022 code.

*Datatype:* "StatementBasis1Code" on page 1959

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.

#### 36.1.30.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Statement basis expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.30.2 StatementBasis12Choice

*Definition:* Choice of format for the statement basis.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1602
Or}	Proprietary <Prtry>	[1..1]	±		1602

**36.1.30.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Statement basis expressed as an ISO 20022 code.*Datatype:* "StatementBasis2Code" on page 1960

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.

**36.1.30.2.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Statement basis expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.31 Statement Update Type****36.1.31.1 StatementType6Choice***Definition:* Choice of format for the statement type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1602
Or}	Proprietary <Prtry>	[1..1]	±		1603

**36.1.31.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Statement type expressed as an ISO 20022 code.*Datatype:* "SecuritiesStatementType1Code" on page 1932

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 "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**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 <NoSpcdfRsn>	[1..1]	CodeSet		1603

**36.1.32.1.1 NoSpecifiedReason <NoSpcdfRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "[NoReasonCode](#)" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

**36.1.32.2 PendingProcessingStatus19Choice***Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1604
Or}	Reason <Rsn>	[1..*]			1604
	Code <Cd>	[1..1]			1604
{Or	Code <Cd>	[1..1]	CodeSet		1604
Or}	Proprietary <Prtry>	[1..1]	±		1606
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1606

**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 1875

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 **PendingProcessingReason16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1604
{Or	Code <Cd>	[1..1]	CodeSet		1604
Or}	Proprietary <Prtry>	[1..1]	±		1606
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1606

**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 **PendingProcessingReason18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1604
Or}	Proprietary <Prtry>	[1..1]	±		1606

**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 1881

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 "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 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:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.3 InstructionProcessingStatus45Choice

*Definition:* Choice of formats for an instruction processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrpg>	[1..1]	±		1607
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	1607
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1607
Or	Cancelled <Canc>	[1..1]	±		1608
Or	Generated <Gnrtd>	[1..1]			1608
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1608
Or}	Reason <Rsn>	[1..*]	±		1609
Or	Repair <Rpr>	[1..1]	±		1609
Or	PendingCancellation <PdgCxl>	[1..1]	±		1609
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	1610

**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 ["PendingProcessingStatus19Choice"](#) on page 1603 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1604
Or}	Reason <Rsn>	[1..*]			1604
	Code <Cd>	[1..1]			1604
{Or	Code <Cd>	[1..1]	CodeSet		1604
Or}	Proprietary <Prtry>	[1..1]	±		1606
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1606

**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 ["ProprietaryReason5"](#) on page 1631 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1631
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631

**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 "[AcknowledgedAcceptedStatus25Choice](#)" on page 1816 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1816
Or}	Reason <Rsn>	[1..*]			1817
	Code <Cd>	[1..1]			1817
{Or	Code <Cd>	[1..1]	CodeSet		1817
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818

#### 36.1.32.3.4 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction has been cancelled.

**Cancelled <Canc>** contains one of the following elements (see "[CancellationStatus25Choice](#)" on page 1628 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1628
Or}	Reason <Rsn>	[1..*]			1628
	Code <Cd>	[1..1]			1629
{Or	Code <Cd>	[1..1]	CodeSet		1629
Or}	Proprietary <Prtry>	[1..1]	±		1630
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1630

#### 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 **GeneratedStatus8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1608
Or}	Reason <Rsn>	[1..*]	±		1609

##### 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 1875

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 "[GeneratedReason6](#)" on page 1771 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1772
{Or	Code <Cd>	[1..1]	CodeSet		1772
Or}	Proprietary <Prtry>	[1..1]	±		1772
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1773

### 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 "[RepairStatus16Choice](#)" on page 1653 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1653
Or}	Reason <Rsn>	[1..*]			1653
	Code <Cd>	[1..1]			1654
{Or	Code <Cd>	[1..1]	CodeSet		1654
Or}	Proprietary <Prtry>	[1..1]	±		1655
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1656

### 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 "PendingStatus46Choice" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1644
Or}	Reason <Rsn>	[1..*]			1644
	Code <Cd>	[1..1]			1644
{Or	Code <Cd>	[1..1]	CodeSet		1644
Or}	Proprietary <Prtry>	[1..1]	±		1645
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1645

### 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 "ProprietaryReason5" on page 1631 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1631
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 36.1.32.4 SettlementStatus29Choice

*Definition:* Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1611
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1612
Or}	Reason <Rsn>	[1..*]			1612
	Code <Cd>	[1..1]			1612
{Or	Code <Cd>	[1..1]	CodeSet		1612
Or}	Proprietary <Prtry>	[1..1]	±		1615
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1616
Or	Failing <Fng>	[1..1]			1616
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1616
Or}	Reason <Rsn>	[1..*]			1616
	Code <Cd>	[1..1]			1617
{Or	Code <Cd>	[1..1]	CodeSet		1617
Or}	Proprietary <Prtry>	[1..1]	±		1620
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1621
Or}	Proprietary <Prtry>	[1..1]	±		1621

### 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 **PendingStatus64Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1612
Or}	Reason <Rsn>	[1..*]			1612
	Code <Cd>	[1..1]			1612
{Or	Code <Cd>	[1..1]	CodeSet		1612
Or}	Proprietary <Prtry>	[1..1]	±		1615
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1616

**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 1875

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 **PendingReason29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1612
{Or	Code <Cd>	[1..1]	CodeSet		1612
Or}	Proprietary <Prtry>	[1..1]	±		1615
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1616

**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 **PendingReason60Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1612
Or}	Proprietary <Prtry>	[1..1]	±		1615

**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 1888

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 "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 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:* "[RestrictedFINXMax210Text](#)" on page 1984

#### 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 **FailingStatus12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1616
Or}	Reason <Rsn>	[1..*]			1616
	Code <Cd>	[1..1]			1617
{Or	Code <Cd>	[1..1]	CodeSet		1617
Or}	Proprietary <Prtry>	[1..1]	±		1620
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1621

#### 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 1875

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 **FailingReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1617
{Or	Code <Cd>	[1..1]	CodeSet		1617
Or}	Proprietary <Prtry>	[1..1]	±		1620
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1621

#### 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 **FailingReason11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1617
Or}	Proprietary <Prtry>	[1..1]	±		1620

#### 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 1860

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 "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 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:* "[RestrictedFINXMax210Text](#)" on page 1984

#### 36.1.32.4.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason7](#)" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

#### 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		1621
Or}	Reason <Rsn>	[1..*]			1622
	Code <Cd>	[1..1]			1622
{Or	Code <Cd>	[1..1]	CodeSet		1622
Or}	Proprietary <Prtry>	[1..1]	±		1623
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1623

#### 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 1875

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]			1622
{Or	Code <Cd>	[1..1]	CodeSet		1622
Or}	Proprietary <Prtry>	[1..1]	±		1623
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1623

#### 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		1622
Or}	Proprietary <Prtry>	[1..1]	±		1623

##### 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 1916

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 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1337

### 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 1980

### 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		1623
Or}	Reason <Rsn>	[1..*]			1624
	Code <Cd>	[1..1]			1624
{Or	Code <Cd>	[1..1]	CodeSet		1624
Or}	Proprietary <Prtry>	[1..1]	±		1624
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1625

#### 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 1875

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]			1624
{Or	Code <Cd>	[1..1]	CodeSet		1624
Or}	Proprietary <Prtry>	[1..1]	±		1624
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1625

**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		1624
Or}	Proprietary <Prtry>	[1..1]	±		1624

**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 1877

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 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1337

**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 1980**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 <NoSpcfdRsn>	[1..1]	CodeSet		1625
Or}	Reason <Rsn>	[1..*]			1625
	Code <Cd>	[1..1]			1625
{Or	Code <Cd>	[1..1]	CodeSet		1626
Or}	Proprietary <Prtry>	[1..1]	±		1626
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1626

**36.1.32.7.1 NoSpecifiedReason <NoSpcfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1875

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]			1625
{Or	Code <Cd>	[1..1]	CodeSet		1626
Or}	Proprietary <Prtry>	[1..1]	±		1626
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1626

**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		1626
Or}	Proprietary <Prtry>	[1..1]	±		1626

#### 36.1.32.7.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

*Datatype:* "AcknowledgementReason9Code" on page 1834

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 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1337

#### 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 1980

#### 36.1.32.8 CancellationReason27

*Definition:* Specifies the reason why the instruction or request is cancelled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1627
{Or	Code <Cd>	[1..1]	CodeSet		1627
Or}	Proprietary <Prtry>	[1..1]	±		1627
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1628

**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 **CancellationReason37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1627
Or}	Proprietary <Prtry>	[1..1]	±		1627

**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 1839

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 "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 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:* "[RestrictedFINMax16Text](#)" on page 1982

### 36.1.32.9 CancellationStatus25Choice

*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		1628
Or}	Reason <Rsn>	[1..*]			1628
	Code <Cd>	[1..1]			1629
{Or	Code <Cd>	[1..1]	CodeSet		1629
Or}	Proprietary <Prtry>	[1..1]	±		1630
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1630

#### 36.1.32.9.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

#### 36.1.32.9.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the cancellation status.



**Reason <Rsn>** contains the following **CancellationReason24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1629
{Or	Code <Cd>	[1..1]	CodeSet		1629
Or}	Proprietary <Prtry>	[1..1]	±		1630
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1630

#### 36.1.32.9.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction is cancelled.

**Code <Cd>** contains one of the following **CancellationReason37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1629
Or}	Proprietary <Prtry>	[1..1]	±		1630

#### 36.1.32.9.2.1.1 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 1839

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.

#### 36.1.32.9.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 36.1.32.9.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.10 SecuritiesPaymentStatus6Choice

*Definition:* Choice of format for the status of payment of a security at a particular time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1630
Or}	Proprietary <Prtry>	[1..1]	±		1631

#### 36.1.32.10.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities payment status expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesPaymentStatus1Code](#)" on page 1931

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NillPaid	Security is nill paid.
PART	PartiallyPaid	Security is partially paid.

**36.1.32.10.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Securities payment status expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.32.11 ProprietaryReason5***Definition:* Proprietary identification of the reason related to a status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1631
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631

**Constraints**

- AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**36.1.32.11.1 Reason <Rsn>***Presence:* [0..1]*Definition:* Proprietary identification of the reason related to a status.**Reason <Rsn>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.32.11.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional information about the processed instruction.*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.12 ProprietaryReason4

*Definition:* Proprietary identification of the reason related to a status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1632
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1632

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

#### 36.1.32.12.1 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 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1337

#### 36.1.32.12.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional information about the processed instruction.

*Datatype:* "[Max210Text](#)" on page 1980

### 36.1.32.13 PendingStatus51Choice

*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		1633
Or}	Reason <Rsn>	[1..*]			1633
	Code <Cd>	[1..1]			1633
{Or	Code <Cd>	[1..1]	CodeSet		1633
Or}	Proprietary <Prtry>	[1..1]	±		1634
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1634

**36.1.32.13.1 NoSpecifiedReason <NoSpcfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1875

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 pending status.**Reason <Rsn>** contains the following **PendingReason25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1633
{Or	Code <Cd>	[1..1]	CodeSet		1633
Or}	Proprietary <Prtry>	[1..1]	±		1634
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1634

**36.1.32.13.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.**Code <Cd>** contains one of the following **PendingReason42Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1633
Or}	Proprietary <Prtry>	[1..1]	±		1634

**36.1.32.13.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the cancellation request is pending.*Datatype:* "PendingReason9Code" on page 1899

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
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.

### 36.1.32.13.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the cancellation request is pending.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 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:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.14 PendingStatus50Choice

*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		1635
Or}	Reason <Rsn>	[1..*]			1635
	Code <Cd>	[1..1]			1635
{Or	Code <Cd>	[1..1]	CodeSet		1635
Or}	Proprietary <Prtry>	[1..1]	±		1638
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1639

**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 1875

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 pending status.**Reason <Rsn>** contains the following **PendingReason24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1635
{Or	Code <Cd>	[1..1]	CodeSet		1635
Or}	Proprietary <Prtry>	[1..1]	±		1638
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1639

**36.1.32.14.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending status.**Code <Cd>** contains one of the following **PendingReason41Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1635
Or}	Proprietary <Prtry>	[1..1]	±		1638

**36.1.32.14.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending status.*Datatype:* "PendingReason2Code" on page 1891

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.
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

CodeName	Name	Definition
		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.

### 36.1.32.14.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 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:* "[RestrictedFINXMax210Text](#)" on page 1984

#### 36.1.32.15 PendingStatus47Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1639
Or}	Reason <Rsn>	[1..*]			1639
	Code <Cd>	[1..1]			1640
{Or	Code <Cd>	[1..1]	CodeSet		1640
Or}	Proprietary <Prtry>	[1..1]	±		1643
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1643

#### 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 1875

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 pending status.

**Reason <Rsn>** contains the following **PendingReason21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1640
{Or	Code <Cd>	[1..1]	CodeSet		1640
Or}	Proprietary <Prtry>	[1..1]	±		1643
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1643

#### 36.1.32.15.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Code <Cd>** contains one of the following **PendingReason38Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1640
Or}	Proprietary <Prtry>	[1..1]	±		1643

#### 36.1.32.15.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

*Datatype:* "PendingReason1Code" on page 1885

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.

### 36.1.32.15.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 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:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.16 PendingStatus46Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1644
Or}	Reason <Rsn>	[1..*]			1644
	Code <Cd>	[1..1]			1644
{Or	Code <Cd>	[1..1]	CodeSet		1644
Or}	Proprietary <Prtry>	[1..1]	±		1645
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1645

### 36.1.32.16.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1875

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 pending status.

**Reason <Rsn>** contains the following **PendingReason20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1644
{Or	Code <Cd>	[1..1]	CodeSet		1644
Or}	Proprietary <Prtry>	[1..1]	±		1645
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1645

#### 36.1.32.16.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

**Code <Cd>** contains one of the following **PendingReason37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1644
Or}	Proprietary <Prtry>	[1..1]	±		1645

#### 36.1.32.16.2.1.1 Code <Cd>

*Presence:* [1..1]



*Definition:* Specifies the reason code why the instruction or request is pending.

*Datatype:* "PendingReason6Code" on page 1894

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.

### 36.1.32.16.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason code why the instruction or request is pending, using a proprietary format.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 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:* "RestrictedFINXMax210Text" on page 1984

### 36.1.32.17 PendingStatus45Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1646
Or}	Reason <Rsn>	[1..*]			1646
	Code <Cd>	[1..1]			1646
{Or	Code <Cd>	[1..1]	CodeSet		1646
Or}	Proprietary <Prtry>	[1..1]	±		1649
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1650

### 36.1.32.17.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

### 36.1.32.17.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending status.

**Reason <Rsn>** contains the following **PendingReason19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1646
{Or	Code <Cd>	[1..1]	CodeSet		1646
Or}	Proprietary <Prtry>	[1..1]	±		1649
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1650

#### 36.1.32.17.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Code <Cd>** contains one of the following **PendingReason36Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1646
Or}	Proprietary <Prtry>	[1..1]	±		1649

#### 36.1.32.17.2.1.1 Code <Cd>

*Presence:* [1..1]

**Definition:** Specifies the reason why the instruction has a pending status.

**Datatype:** "PendingReason10Code" on page 1882

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.

CodeName	Name	Definition
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 36.1.32.17.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 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:* "[RestrictedFINXMax210Text](#)" on page 1984

#### 36.1.32.18 RepairStatus17Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1650
Or}	Reason <Rsn>	[1..*]			1650
	Code <Cd>	[1..1]			1651
{Or	Code <Cd>	[1..1]	CodeSet		1651
Or}	Proprietary <Prtry>	[1..1]	±		1652
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1653

##### 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 1875

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 repair status.

**Reason <Rsn>** contains the following **RepairReason13** 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]	±		1652
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1653

#### 36.1.32.18.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair status.

**Code <Cd>** contains one of the following **RepairReason14Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1651
Or}	Proprietary <Prtry>	[1..1]	±		1652

#### 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:* "RepairReason4Code" on page 1916

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.

### 36.1.32.18.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.



**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 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:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.19 RepairStatus16Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1653
Or}	Reason <Rsn>	[1..*]			1653
	Code <Cd>	[1..1]			1654
{Or	Code <Cd>	[1..1]	CodeSet		1654
Or}	Proprietary <Prtry>	[1..1]	±		1655
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1656

### 36.1.32.19.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1875

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 repair status.

**Reason <Rsn>** contains the following **RepairReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1654
{Or	Code <Cd>	[1..1]	CodeSet		1654
Or}	Proprietary <Prtry>	[1..1]	±		1655
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1656

### 36.1.32.19.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RepairReason14Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1654
Or}	Proprietary <Prtry>	[1..1]	±		1655

### 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:* "RepairReason4Code" on page 1916

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.

### 36.1.32.19.2.1.2 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 "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 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:* "[RestrictedFINXMax210Text](#)" on page 1984

#### 36.1.32.20 RepairStatus15Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1656
Or}	Reason <Rsn>	[1..*]			1656
	Code <Cd>	[1..1]			1657
{Or	Code <Cd>	[1..1]	CodeSet		1657
Or}	Proprietary <Prtry>	[1..1]	±		1659
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1659

##### 36.1.32.20.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1875

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 repair status.

**Reason <Rsn>** contains the following **RepairReason11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1657
{Or	Code <Cd>	[1..1]	CodeSet		1657
Or}	Proprietary <Prtry>	[1..1]	±		1659
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1659

#### 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 **RepairReason13Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1657
Or}	Proprietary <Prtry>	[1..1]	±		1659

#### 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:* "RepairReason5Code" on page 1917

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.

### 36.1.32.20.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 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:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.21 RejectionStatus27Choice

*Definition:* Choice of rejection status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1659
Or}	Reason <Rsn>	[1..1]			1660
	Code <Cd>	[1..1]			1660
{Or	Code <Cd>	[1..1]	CodeSet		1660
Or}	Proprietary <Prtry>	[1..1]	±		1660
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1661

### 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 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

### 36.1.32.21.2 Reason <Rsn>

*Presence:* [1..1]

*Definition:* Specifies the reason of the rejection or repair status.

**Reason <Rsn>** contains the following **RejectionReason40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1660
{Or	Code <Cd>	[1..1]	CodeSet		1660
Or}	Proprietary <Prtry>	[1..1]	±		1660
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1661

#### 36.1.32.21.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **ConsentOrRejectionReason5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1660
Or}	Proprietary <Prtry>	[1..1]	±		1660

##### 36.1.32.21.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the counterparty response has a rejection status.

*Datatype:* "CounterpartyResponseStatusReason1Code" on page 1848

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.

##### 36.1.32.21.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the counterparty response has a rejection status.



**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 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:* "[RestrictedFINXMax210Text](#)" on page 1984

#### 36.1.32.22 RejectionStatus26Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		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

#### 36.1.32.22.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1875

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 rejection status.

**Reason <Rsn>** contains the following **RejectionReason39** 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

#### 36.1.32.22.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionReason33Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1662
Or}	Proprietary <Prtry>	[1..1]	±		1664

#### 36.1.32.22.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason37Code" on page 1908

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.

### 36.1.32.22.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.22.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.23 RejectionStatus24Choice

*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		1664
Or}	Reason <Rsn>	[1..*]			1665
	Code <Cd>	[1..1]			1665
{Or	Code <Cd>	[1..1]	CodeSet		1665
Or}	Proprietary <Prtry>	[1..1]	±		1667
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1667

#### 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 1875

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 rejection status.

**Reason <Rsn>** contains the following **RejectionReason37** 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]	±		1667
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1667

#### 36.1.32.23.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason provided for the status.

**Code <Cd>** contains one of the following **RejectionReason31Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1665
Or}	Proprietary <Prtry>	[1..1]	±		1667

#### 36.1.32.23.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason31Code" on page 1906

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.

CodeName	Name	Definition
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.

CodeName	Name	Definition
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVL	InvalidLink	Invalid or unrecognized link.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

### 36.1.32.23.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 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:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.24 RejectionStatus23Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1668
Or}	Reason <Rsn>	[1..*]			1668
	Code <Cd>	[1..1]			1668
{Or	Code <Cd>	[1..1]	CodeSet		1668
Or}	Proprietary <Prtry>	[1..1]	±		1670
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1670

**36.1.32.24.1 NoSpecifiedReason <NoSpcfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1875

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 rejection status.**Reason <Rsn>** contains the following **RejectionReason36** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1668
{Or	Code <Cd>	[1..1]	CodeSet		1668
Or}	Proprietary <Prtry>	[1..1]	±		1670
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1670

**36.1.32.24.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.**Code <Cd>** contains one of the following **RejectionReason30Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1668
Or}	Proprietary <Prtry>	[1..1]	±		1670

**36.1.32.24.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.*Datatype:* "RejectionReason30Code" on page 1905

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.



CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

### 36.1.32.24.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see ["GenericIdentification47"](#) on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 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:* ["RestrictedFINXMax210Text"](#) on page 1984

### 36.1.32.25 RejectionStatus22Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1671
Or}	Reason <Rsn>	[1..*]			1671
	Code <Cd>	[1..1]			1671
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1673
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1674

### 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 1875

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 status.

**Reason <Rsn>** contains the following **RejectionReason34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1671
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1673
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1674

#### 36.1.32.25.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionReason28Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1673

#### 36.1.32.25.2.1.1 Code <Cd>

*Presence:* [1..1]

**Definition:** Specifies the reason why the instruction/request has a repair or rejection status.

**Datatype:** "RejectionReason38Code" on page 1910

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.

CodeName	Name	Definition
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/time.
VASU	VariableRateSupportRejection	Unrecognised or invalid variable rate support (repurchase agreement).
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

### 36.1.32.25.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 36.1.32.25.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984

#### 36.1.32.26 PendingProcessingStatus16Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1674
Or}	Reason <Rsn>	[1..*]			1674
	Code <Cd>	[1..1]			1675
{Or	Code <Cd>	[1..1]	CodeSet		1675
Or}	Proprietary <Prtry>	[1..1]	±		1676
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1676

##### 36.1.32.26.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

##### 36.1.32.26.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending processing status.

**Reason <Rsn>** contains the following **PendingProcessingReason13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1675
{Or	Code <Cd>	[1..1]	CodeSet		1675
Or}	Proprietary <Prtry>	[1..1]	±		1676
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1676

#### 36.1.32.26.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Code <Cd>** contains one of the following **PendingProcessingReason15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1675
Or}	Proprietary <Prtry>	[1..1]	±		1676

#### 36.1.32.26.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

*Datatype:* "PendingProcessingReason3Code" on page 1880

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.

**36.1.32.26.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending processing status.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.32.26.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984**36.1.32.27 PendingProcessingStatus15Choice***Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1676
Or}	Reason <Rsn>	[1..*]			1676
	Code <Cd>	[1..1]			1677
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1678
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1679

**36.1.32.27.1 NoSpecifiedReason <NoSpctdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "[NoReasonCode](#)" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

**36.1.32.27.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the pending processing status.



**Reason <Rsn>** contains the following **PendingProcessingReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1677
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1678
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1679

#### 36.1.32.27.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Code <Cd>** contains one of the following **PendingProcessingReason14Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1678

#### 36.1.32.27.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

*Datatype:* "PendingProcessingReason2Code" on page 1879

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.

### 36.1.32.27.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 36.1.32.27.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984

#### 36.1.32.28 PendingProcessingStatus14Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1679
Or}	Reason <Rsn>	[1..*]			1679
	Code <Cd>	[1..1]			1680
{Or	Code <Cd>	[1..1]	CodeSet		1680
Or}	Proprietary <Prtry>	[1..1]	±		1681
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1681

##### 36.1.32.28.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

##### 36.1.32.28.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending processing status.

**Reason <Rsn>** contains the following **PendingProcessingReason11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1680
{Or	Code <Cd>	[1..1]	CodeSet		1680
Or}	Proprietary <Prtry>	[1..1]	±		1681
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1681

### 36.1.32.28.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Code <Cd>** contains one of the following **PendingProcessingReason13Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1680
Or}	Proprietary <Prtry>	[1..1]	±		1681

### 36.1.32.28.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

*Datatype:* "PendingProcessingReason1Code" on page 1878

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.

### 36.1.32.28.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.28.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.29 AllegementStatus4Choice

*Definition:* Choice of format for the allegement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1682
Or}	Proprietary <Prtry>	[1..1]	±		1682

### 36.1.32.29.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Status of the allegation reported.

*Datatype:* "AllegationStatus1Code" on page 1836

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.

### 36.1.32.29.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status of the allegation reported.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.30 ProprietaryStatusAndReason7

*Definition:* Provides the proprietary status and reason of an instruction or an instruction cancellation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

#### 36.1.32.30.1 ProprietaryStatus <PrtrySts>

*Presence:* [1..1]

*Definition:* Proprietary identification of the status related to an instruction.

**ProprietaryStatus <PrtrySts>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.30.2 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 "[ProprietaryReason5](#)" on page 1631 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1631
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631

#### Constraints

- AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 36.1.32.31 CancellationStatus20Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1683
Or}	Reason <Rsn>	[1..*]			1684
	Code <Cd>	[1..1]	±		1684
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1684

#### 36.1.32.31.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

### 36.1.32.31.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the cancellation status.

**Reason <Rsn>** contains the following **CancellationReason18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1684
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1684

#### 36.1.32.31.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction is cancelled.

**Code <Cd>** contains one of the following elements (see ["CancellationReason28Choice" on page 1726](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1727
Or}	Proprietary <Prtry>	[1..1]	±		1727

#### 36.1.32.31.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* ["RestrictedFINXMax210Text" on page 1984](#)

### 36.1.32.32 CancellationStatus18Choice

*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		1684
Or}	Reason <Rsn>	[1..*]			1685
	Code <Cd>	[1..1]	±		1685
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1685

#### 36.1.32.32.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.



*Datatype:* "NoReasonCode" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

### 36.1.32.32.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the cancellation status.

**Reason <Rsn>** contains the following **CancellationReason15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1685
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1685

#### 36.1.32.32.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction is cancelled.

**Code <Cd>** contains one of the following elements (see "CancellationReason25Choice" on page 1727 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1727
Or}	Proprietary <Prtry>	[1..1]	±		1728

#### 36.1.32.32.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "RestrictedFINXMax210Text" on page 1984

### 36.1.32.33 RejectionOrRepairStatus37Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1686
Or}	Reason <Rsn>	[1..*]			1686
	Code <Cd>	[1..1]			1686
{Or	Code <Cd>	[1..1]	CodeSet		1686
Or}	Proprietary <Prtry>	[1..1]	±		1687
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1687

**36.1.32.33.1 NoSpecifiedReason <NoSpcfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

**36.1.32.33.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the rejection or repair status.**Reason <Rsn>** contains the following **RejectionOrRepairReason31** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1686
{Or	Code <Cd>	[1..1]	CodeSet		1686
Or}	Proprietary <Prtry>	[1..1]	±		1687
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1687

**36.1.32.33.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.**Code <Cd>** contains one of the following **RejectionAndRepairReason31Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1686
Or}	Proprietary <Prtry>	[1..1]	±		1687

**36.1.32.33.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.*Datatype:* "RejectionReason24Code" on page 1903

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
OTHR	Other	Other. See Narrative.
MISM	InvalidRequest	Statement/status advice request cannot be executed. The message type requested is not valid for the message reference or statement period concerned.

### 36.1.32.33.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.33.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.34 RejectionOrRepairStatus35Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1687
Or}	Reason <Rsn>	[1..*]			1688
	Code <Cd>	[1..1]			1688
{Or	Code <Cd>	[1..1]	CodeSet		1688
Or}	Proprietary <Prtry>	[1..1]	±		1689
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1689

#### 36.1.32.34.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

### 36.1.32.34.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason for the status.

**Reason <Rsn>** contains the following **RejectionOrRepairReason29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1688
{Or	Code <Cd>	[1..1]	CodeSet		1688
Or}	Proprietary <Prtry>	[1..1]	±		1689
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1689

#### 36.1.32.34.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionAndRepairReason29Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1688
Or}	Proprietary <Prtry>	[1..1]	±		1689

##### 36.1.32.34.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason32Code" on page 1908

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.

**36.1.32.34.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.32.34.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984**36.1.32.35 RejectionOrRepairStatus34Choice***Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1689
Or}	Reason <Rsn>	[1..*]			1689
	Code <Cd>	[1..1]			1690
{Or	Code <Cd>	[1..1]	CodeSet		1690
Or}	Proprietary <Prtry>	[1..1]	±		1690
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1691

**36.1.32.35.1 NoSpecifiedReason <NoSpcfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "[NoReasonCode](#)" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

**36.1.32.35.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason for the status.

**Reason <Rsn>** contains the following **RejectionOrRepairReason28** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1690
{Or	Code <Cd>	[1..1]	CodeSet		1690
Or}	Proprietary <Prtry>	[1..1]	±		1690
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1691

#### 36.1.32.35.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionAndRepairReason28Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1690
Or}	Proprietary <Prtry>	[1..1]	±		1690

#### 36.1.32.35.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason27Code" on page 1903

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.

#### 36.1.32.35.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.35.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.36 RejectionOrRepairStatus33Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1691
Or}	Reason <Rsn>	[1..*]			1691
	Code <Cd>	[0..*]			1692
{Or	Code <Cd>	[1..1]	CodeSet		1692
Or}	Proprietary <Prtry>	[1..1]	±		1693
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1693

#### 36.1.32.36.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

#### 36.1.32.36.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the rejection or repair status.

**Reason <Rsn>** contains the following **RejectionOrRepairReason27** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[0..*]			1692
{Or	Code <Cd>	[1..1]	CodeSet		1692
Or}	Proprietary <Prtry>	[1..1]	±		1693
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1693

### 36.1.32.36.2.1 Code <Cd>

*Presence:* [0..\*]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionAndRepairReason27Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1692
Or}	Proprietary <Prtry>	[1..1]	±		1693

### 36.1.32.36.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason29Code" on page 1904

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.

### 36.1.32.36.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see ["GenericIdentification47" on page 1337](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.36.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* ["RestrictedFINXMax210Text" on page 1984](#)

### 36.1.32.37 ResponseStatus8Choice

*Definition:* Choice of response status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Consented <Cnsntd>	[1..1]			1694
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1694
Or}	Reason <Rsn>	[1..*]			1694
	Code <Cd>	[1..1]			1694
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1695
Or	Rejected <Rjctd>	[1..1]	±		1695
Or}	Pending <Pdg>	[1..1]	±		1696

**36.1.32.37.1 Consented <Cnsntd>***Presence:* [1..1]*Definition:* Reason provided for the status.**Consented <Cnsntd>** contains one of the following **ConsentStatus5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1694
Or}	Reason <Rsn>	[1..*]			1694
	Code <Cd>	[1..1]			1694
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1695

**36.1.32.37.1.1 NoSpecifiedReason <NoSpcfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

**36.1.32.37.1.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Reason provided for the status.**Reason <Rsn>** contains the following **ConsentReason5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1694
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1695

**36.1.32.37.1.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Reason provided for the status.

**Code <Cd>** contains one of the following **ConsentOrRejectionReason5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

### 36.1.32.37.1.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the counterparty response has a rejection status.

*Datatype:* "CounterpartyResponseStatusReason1Code" on page 1848

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.

### 36.1.32.37.1.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the counterparty response has a rejection status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.37.1.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "RestrictedFINXMax210Text" on page 1984

### 36.1.32.37.2 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Rejected status of an instruction, advice or request.

**Rejected <Rjctd>** contains one of the following elements (see "[RejectionStatus27Choice](#)" on page 1659 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1659
Or}	Reason <Rsn>	[1..1]			1660
	Code <Cd>	[1..1]			1660
{Or	Code <Cd>	[1..1]	CodeSet		1660
Or}	Proprietary <Prtry>	[1..1]	±		1660
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1661

### 36.1.32.37.3 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 1818 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Forwarded <Fwdd>	[1..1]	±		1818
Or}	UnderInvestigation <Udrlnvstgtn>	[1..1]	±		1819

### 36.1.32.38 ResponseStatus7Choice

*Definition:* Choice of format for the response status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prtry>	[1..1]	±		1697

#### 36.1.32.38.1 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 1924

CodeName	Name	Definition
ACCP	PartlyAccepted	Part of the collateral is accepted, a part rejected.
ACCT	Accepted	Claim, substitution, proposal is fully accepted.
REJT	Rejected	Claim, substitution, proposal is fully rejected.

CodeName	Name	Definition
SUBR	SubstitutionAccepted	Party A agrees with the return part of the substitution and accepts to wait for the proposal of the new collateral.

### 36.1.32.38.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.39 Reason17Choice

*Definition:* Choice of reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	RepoCallAcknowledgementReason <RepoCallAckRsn>	[0..1]			1699
{Or	Code <Cd>	[1..1]	CodeSet		1699
Or}	Proprietary <Prtry>	[1..1]	±		1699
Or	CancellationReason <CxlRsn>	[0..1]	±		1700
Or	PendingCancellationReason <PdgCxlRsn>	[0..1]			1700
{Or	Code <Cd>	[1..1]	CodeSet		1700
Or}	Proprietary <Prtry>	[1..1]	±		1701
Or	GeneratedReason <GnrtdRsn>	[0..1]			1701
{Or	Code <Cd>	[1..1]	CodeSet		1701
Or}	Proprietary <Prtry>	[1..1]	±		1702
Or	DeniedReason <DndRsn>	[0..1]			1702
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1703
Or	AcknowledgedAcceptedReason <AckdAccptdRsn>	[0..1]			1703
{Or	Code <Cd>	[1..1]	CodeSet		1703
Or}	Proprietary <Prtry>	[1..1]	±		1704
Or	PendingReason <PdgRsn>	[0..1]			1704
{Or	Code <Cd>	[1..1]	CodeSet		1705
Or}	Proprietary <Prtry>	[1..1]	±		1708
Or	FailingReason <FIngRsn>	[0..1]			1708
{Or	Code <Cd>	[1..1]	CodeSet		1709
Or}	Proprietary <Prtry>	[1..1]	±		1712
Or	PendingProcessingReason <PdgPrcgRsn>	[0..1]			1712
{Or	Code <Cd>	[1..1]	CodeSet		1712
Or}	Proprietary <Prtry>	[1..1]	±		1713
Or	RejectionReason <RjctnRsn>	[0..1]			1714
{Or	Code <Cd>	[1..1]	CodeSet		1714
Or}	Proprietary <Prtry>	[1..1]	±		1718
Or	RepairReason <RprRsn>	[0..1]			1718
{Or	Code <Cd>	[1..1]	CodeSet		1718
Or}	Proprietary <Prtry>	[1..1]	±		1720

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	PendingModificationReason <PdgModRsn>	[0..1]			1721
{Or	Code <Cd>	[1..1]	CodeSet		1721
Or}	Proprietary <Prtry>	[1..1]	±		1721
Or}	UnmatchedReason <UmtchdRsn>	[0..1]			1722
{Or	Code <Cd>	[1..1]	CodeSet		1722
Or}	Proprietary <Prtry>	[1..1]	±		1724

### Constraints

- **ReasonRule**

If the reason is requested, then it must be in line with the reasons available for the message type requested.

### 36.1.32.39.1 RepoCallAcknowledgementReason <RepoCallAckRsn>

*Presence:* [0..1]

*Definition:* Specifies additional information on the repurchase agreement call request acknowledgement.

**RepoCallAcknowledgementReason <RepoCallAckRsn>** contains one of the following **AcknowledgementReason18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1699
Or}	Proprietary <Prtry>	[1..1]	±		1699

#### 36.1.32.39.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

*Datatype:* "RepoCallAcknowledgementReason2Code" on page 1922

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.

#### 36.1.32.39.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.39.2 CancellationReason <CxIRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

**CancellationReason <CxIRsn>** contains one of the following elements (see "[CancellationReason30Choice](#)" on page 1725 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1725
Or}	Proprietary <Prtry>	[1..1]	±		1726

### 36.1.32.39.3 PendingCancellationReason <PdgCxIRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the cancellation request is pending.

**PendingCancellationReason <PdgCxIRsn>** contains one of the following **PendingCancellationReasons5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1700
Or}	Proprietary <Prtry>	[1..1]	±		1701

#### 36.1.32.39.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the cancellation request is pending.

*Datatype:* "[PendingReason7Code](#)" on page 1895

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.

### 36.1.32.39.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the cancellation request is pending.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.39.4 GeneratedReason <GnrtdRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the transaction was generated.

**GeneratedReason <GnrtdRsn>** contains one of the following **GeneratedReasons6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1701
Or}	Proprietary <Prtry>	[1..1]	±		1702

#### 36.1.32.39.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the transaction was generated.

*Datatype:* "[GeneratedReason3Code](#)" on page 1867

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.

#### 36.1.32.39.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the transaction was generated.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 36.1.32.39.5 DeniedReason <DndRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the request was denied.

**DeniedReason <DndRsn>** contains one of the following **DeniedReason23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1702
Or}	Proprietary <Prtry>	[1..1]	±		1703

#### 36.1.32.39.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request was denied.

*Datatype:* "DeniedReason7Code" on page 1852

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.

### 36.1.32.39.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request was denied.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.39.6 AcknowledgedAcceptedReason <AckdAccptdRsn>

*Presence:* [0..1]

*Definition:* Specifies additional information about the processed instruction.

**AcknowledgedAcceptedReason <AckdAccptdRsn>** contains one of the following **AcknowledgementReason16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1703
Or}	Proprietary <Prtry>	[1..1]	±		1704

#### 36.1.32.39.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

*Datatype:* "AcknowledgementReason5Code" on page 1833

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.

### 36.1.32.39.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.39.7 PendingReason <PdgRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**PendingReason <PdgRsn>** contains one of the following **PendingReason47Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1705
Or}	Proprietary <Prtry>	[1..1]	±		1708

### 36.1.32.39.7.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

*Datatype:* "PendingReason8Code" on page 1895

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.

### 36.1.32.39.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.39.8 FailingReason <FIngRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.



**FailingReason** <FIngRsn> contains one of the following **FailingReason15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1709
Or}	Proprietary <Prtry>	[1..1]	±		1712

### 36.1.32.39.8.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

*Datatype:* "FailingReason1Code" on page 1857

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.

### 36.1.32.39.8.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.39.9 PendingProcessingReason <PdgPrcgRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**PendingProcessingReason <PdgPrcgRsn>** contains one of the following **PendingProcessingReason13Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1712
Or}	Proprietary <Prtry>	[1..1]	±		1713

#### 36.1.32.39.9.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

*Datatype:* "[PendingProcessingReason1Code](#)" on page 1878

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.

### 36.1.32.39.9.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.39.10 RejectionReason <RjctnRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction/request has a rejected status.

**RejectionReason <RjctnRsn>** contains one of the following **RejectionReason34Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1714
Or}	Proprietary <Prtry>	[1..1]	±		1718

#### 36.1.32.39.10.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "[RejectionReason39Code](#)" on page 1912

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.

**36.1.32.39.10.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.32.39.11 RepairReason <RprRsn>***Presence:* [0..1]*Definition:* Specifies the reason why the instruction is in repair.**RepairReason <RprRsn>** contains one of the following **RepairReason18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1718
Or}	Proprietary <Prtry>	[1..1]	±		1720

**36.1.32.39.11.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.*Datatype:* "[RepairReason6Code](#)" on page 1919

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.

### 36.1.32.39.11.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.32.39.12 PendingModificationReason <PdgModRsn>***Presence:* [0..1]*Definition:* Specifies the reason why the modification request is pending.**PendingModificationReason <PdgModRsn>** contains one of the following **PendingReason37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1721
Or}	Proprietary <Prtry>	[1..1]	±		1721

**36.1.32.39.12.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason code why the instruction or request is pending.*Datatype:* "PendingReason6Code" on page 1894

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.

**36.1.32.39.12.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason code why the instruction or request is pending, using a proprietary format.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.32.39.13 UnmatchedReason <UmtchdRsn>***Presence:* [0..1]*Definition:* Specifies the reason why the instruction has an unmatched status.**UnmatchedReason <UmtchdRsn>** contains one of the following **UnmatchedReason29Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1722
Or}	Proprietary <Prtry>	[1..1]	±		1724

**36.1.32.39.13.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has an unmatched status.*Datatype:* "UnmatchedReason14Code" on page 1971

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.

### 36.1.32.39.13.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.40 FXCancellation4Choice

*Definition:* Choice of format for the forex cancellation information.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1725
Or}	Proprietary <Prtry>	[1..1]	±		1725

### 36.1.32.40.1 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 1976):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 36.1.32.40.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Forex cancellation information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.41 CancellationReason30Choice

*Definition:* Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1725
Or}	Proprietary <Prtry>	[1..1]	±		1726

### 36.1.32.41.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

*Datatype:* "CancelledStatusReason12Code" on page 1838

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.

CodeName	Name	Definition
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CANO	CancelledByOther	Transaction is cancelled by a party other than the instructing party, for example, a market infrastructure such as a stock exchange.
CREG	CancelledByIssuerRegistrar	Transaction has been cancelled by the issuer/registrar.

### 36.1.32.41.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.42 CancellationReason28Choice

*Definition:* Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1727
Or}	Proprietary <Prtry>	[1..1]	±		1727

**36.1.32.42.1 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 1839

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
OTHR	Other	Other. See Narrative.

**36.1.32.42.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.32.43 CancellationReason25Choice***Definition:* Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1727
Or}	Proprietary <Prtry>	[1..1]	±		1728

**36.1.32.43.1 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 1840

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.

CodeName	Name	Definition
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.

### 36.1.32.43.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.44 ModificationProcessingStatus8Choice

*Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1729
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1730
Or	Denied <Dnd>	[1..1]			1730
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1730
Or}	Reason <Rsn>	[1..*]			1730
	Code <Cd>	[1..1]			1731
{Or	Code <Cd>	[1..1]	CodeSet		1731
Or}	Proprietary <Prtry>	[1..1]	±		1732
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1732
Or	Rejected <Rjctd>	[1..1]	±		1732
Or	Repaired <Rprd>	[1..1]	±		1732
Or	Modified <Modfd>	[1..1]			1733
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1733
Or}	Reason <Rsn>	[0..*]			1733
	Code <Cd>	[1..1]			1734
{Or	Code <Cd>	[1..1]	CodeSet		1734
Or}	Proprietary <Prtry>	[1..1]	±		1734
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1735
Or}	Proprietary <Prtry>	[1..1]	±		1735

### 36.1.32.44.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus30Choice" on page 1813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1813
Or}	Reason <Rsn>	[1..*]			1813
	Code <Cd>	[1..1]			1813
{Or	Code <Cd>	[1..1]	CodeSet		1814
Or}	Proprietary <Prtry>	[1..1]	±		1814
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1814

**36.1.32.44.2 PendingProcessing <PdgPrcg>***Presence:* [1..1]*Definition:* Modification is pending processing.**PendingProcessing <PdgPrcg>** contains one of the following elements (see "[PendingProcessingStatus16Choice](#)" on page 1674 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1674
Or}	Reason <Rsn>	[1..*]			1674
	Code <Cd>	[1..1]			1675
{Or	Code <Cd>	[1..1]	CodeSet		1675
Or}	Proprietary <Prtry>	[1..1]	±		1676
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1676

**36.1.32.44.3 Denied <Dnd>***Presence:* [1..1]*Definition:* Modification request will not be executed.**Denied <Dnd>** contains one of the following **DeniedStatus19Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1730
Or}	Reason <Rsn>	[1..*]			1730
	Code <Cd>	[1..1]			1731
{Or	Code <Cd>	[1..1]	CodeSet		1731
Or}	Proprietary <Prtry>	[1..1]	±		1732
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1732

**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 1875

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 of the denied status.

**Reason <Rsn>** contains the following **DeniedReason17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1731
{Or	Code <Cd>	[1..1]	CodeSet		1731
Or}	Proprietary <Prtry>	[1..1]	±		1732
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1732

#### 36.1.32.44.3.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request has a denied status.

**Code <Cd>** contains one of the following **DeniedReason24Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1731
Or}	Proprietary <Prtry>	[1..1]	±		1732

#### 36.1.32.44.3.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request was denied.

*Datatype:* "DeniedReason6Code" on page 1851

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.

**36.1.32.44.3.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**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:* "[RestrictedFINXMax210Text](#)" on page 1984**36.1.32.44.4 Rejected <Rjctd>***Presence:* [1..1]*Definition:* Modification request has been rejected for further processing.**Rejected <Rjctd>** contains one of the following elements (see "[RejectionStatus24Choice](#)" on page 1664 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1664
Or}	Reason <Rsn>	[1..*]			1665
	Code <Cd>	[1..1]			1665
{Or	Code <Cd>	[1..1]	CodeSet		1665
Or}	Proprietary <Prtry>	[1..1]	±		1667
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1667

**36.1.32.44.5 Repaired <Rprd>***Presence:* [1..1]*Definition:* Modification request is accepted but in repair.



**Repaired <Rprd>** contains one of the following elements (see "RepairStatus17Choice" on page 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]	±		1652
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1653

### 36.1.32.44.6 Modified <Modfd>

*Presence:* [1..1]

*Definition:* Instruction has been modified.

**Modified <Modfd>** contains one of the following **ModificationStatus5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1733
Or}	Reason <Rsn>	[0..*]			1733
	Code <Cd>	[1..1]			1734
{Or	Code <Cd>	[1..1]	CodeSet		1734
Or}	Proprietary <Prtry>	[1..1]	±		1734
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1735

#### 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 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

#### 36.1.32.44.6.2 Reason <Rsn>

*Presence:* [0..\*]

*Definition:* Specifies the reason of the modification status.

**Reason <Rsn>** contains the following **ModificationReason5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1734
{Or	Code <Cd>	[1..1]	CodeSet		1734
Or}	Proprietary <Prtry>	[1..1]	±		1734
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1735

#### 36.1.32.44.6.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the transaction is modified.

**Code <Cd>** contains one of the following **ModificationReason5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1734
Or}	Proprietary <Prtry>	[1..1]	±		1734

#### 36.1.32.44.6.2.1.1 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 1875

CodeName	Name	Definition
MDBY	ModifiedByYourself	Modification of a transaction by the account owner.
OTHR	Other	Other. See Narrative.

#### 36.1.32.44.6.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is modified, or the related modification request is executed.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**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:* "RestrictedFINXMax210Text" on page 1984**36.1.32.44.7 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason7" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

**36.1.32.45 Status22Choice***Definition:* Choice of status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AffirmationStatus <AffirmSts>	[1..1]	±		1737
Or	AllocationStatus <AllcnSts>	[1..1]			1737
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1737
Or	RepoCallRequestStatus <RepoCallReqSts>	[1..1]	±		1738
Or	CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>	[1..1]			1738
{Or	Code <Cd>	[1..1]	CodeSet		1738
Or}	Proprietary <Prtry>	[1..1]	±		1739
Or	CorporateActionEventStage <CorpActnEvtStag>	[1..1]			1739
{Or	Code <Cd>	[1..1]	CodeSet		1739
Or}	Proprietary <Prtry>	[1..1]	±		1740
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		1740
Or	InstructionProcessingStatus <InstrPrcgSts>	[1..1]			1740
{Or	Code <Cd>	[1..1]	CodeSet		1740
Or}	Proprietary <Prtry>	[1..1]	±		1742
Or	MatchingStatus <MtchgSts>	[1..1]	±		1742
Or	RegistrationProcessingStatus <RegnPrcgSts>	[1..1]			1743
{Or	Code <Cd>	[1..1]	CodeSet		1743
Or}	Proprietary <Prtry>	[1..1]	±		1743
Or	ResponseStatus <RspnSts>	[1..1]	±		1743
Or	ReplacementProcessingStatus <RplcmntPrcgSts>	[1..1]			1744
{Or	Code <Cd>	[1..1]	CodeSet		1744
Or}	Proprietary <Prtry>	[1..1]	±		1745
Or	CancellationProcessingStatus <CxlPrcgSts>	[1..1]			1745
{Or	Code <Cd>	[1..1]	CodeSet		1745
Or}	Proprietary <Prtry>	[1..1]	±		1746
Or	SettlementStatus <SttlmSts>	[1..1]	±		1746
Or}	SettlementConditionModificationStatus <SttlmCondModSts>	[1..1]			1746
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1747

**Constraints**

- **StatusRule**

If a specific Status is requested, then it must be in line with the statuses available for the message type requested.

**36.1.32.45.1 AffirmationStatus <AffirmSts>**

*Presence:* [1..1]

*Definition:* Status of affirmation of a trade.

**AffirmationStatus <AffirmSts>** contains one of the following elements (see "**AffirmationStatus9Choice**" on page 1796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1796
Or}	Proprietary <Prtry>	[1..1]	±		1797

**36.1.32.45.2 AllocationStatus <AllcnSts>**

*Presence:* [1..1]

*Definition:* Provides the status of allocation of collateral to cover the instruction.

**AllocationStatus <AllcnSts>** contains one of the following **AllocationSatus4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1737
Or}	Proprietary <Prtry>	[1..1]	±		1737

**36.1.32.45.2.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Provides the status of allocation of collateral to cover the instruction.

*Datatype:* "**AllocationStatus1Code**" on page 1836

CodeName	Name	Definition
AOLF	FullyAllocated	Instruction has been fully covered by collateral.
AOLP	PartiallyAllocated	Instruction has been partially covered by collateral.

**36.1.32.45.2.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Provides the status of allocation of collateral to cover the instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.45.3 RepoCallRequestStatus <RepoCallReqSts>

*Presence:* [1..1]

*Definition:* Provides the status of the repurchase agreement call request.

**RepoCallRequestStatus <RepoCallReqSts>** contains one of the following elements (see "[RepoCallRequestStatus10Choice](#)" on page 1747 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1747
Or}	Proprietary <Prtry>	[1..1]	±		1747

### 36.1.32.45.4 CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>

*Presence:* [1..1]

*Definition:* Provides the status of a corporate action or the status of a payment.

**CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>** contains one of the following **CorporateActionEventProcessingStatus4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1738
Or}	Proprietary <Prtry>	[1..1]	±		1739

#### 36.1.32.45.4.1 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 1841

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).

**36.1.32.45.4.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Status of a corporate action or the status of a payment expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.32.45.5 CorporateActionEventStage <CorpActnEvtStag>***Presence:* [1..1]*Definition:* Stage in the corporate action event life cycle.**CorporateActionEventStage <CorpActnEvtStag>** contains one of the following **CorporateActionEventStage4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1739
Or}	Proprietary <Prtry>	[1..1]	±		1740

**36.1.32.45.5.1 Code <Cd>***Presence:* [1..1]*Definition:* Corporate action event stage expressed as an ISO 20022 code.*Datatype:* "[CorporateActionEventStage2Code](#)" on page 1841

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.

**36.1.32.45.5.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Corporate action event stage expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.32.45.6 InferredMatchingStatus <IfrrdMtchgSts>**

*Presence:* [1..1]

*Definition:* Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

**InferredMatchingStatus <IfrrdMtchgSts>** contains one of the following elements (see "[MatchingStatus28Choice](#)" on page 1806 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1807
Or}	Proprietary <Prtry>	[1..1]	±		1807

**36.1.32.45.7 InstructionProcessingStatus <InstrPrcgSts>**

*Presence:* [1..1]

*Definition:* Provides the status of an instruction.

**InstructionProcessingStatus <InstrPrcgSts>** contains one of the following **InstructionProcessingStatus26Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1740
Or}	Proprietary <Prtry>	[1..1]	±		1742

**36.1.32.45.7.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Provides the status of an instruction.

*Datatype:* "[InstructionProcessingStatus1Code](#)" on page 1867



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.

### 36.1.32.45.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the status of an instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.45.8 MatchingStatus <MtchgSts>

*Presence:* [1..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus28Choice](#)" on page 1806 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1807
Or}	Proprietary <Prtry>	[1..1]	±		1807

### 36.1.32.45.9 RegistrationProcessingStatus <RegnPrpgSts>

*Presence:* [1..1]

*Definition:* Provides the status of the registration processing.

**RegistrationProcessingStatus <RegnPrpgSts>** contains one of the following **RegistrationProcessingStatus4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1743
Or}	Proprietary <Prtry>	[1..1]	±		1743

#### 36.1.32.45.9.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the status of the registration processing.

*Datatype:* "RegistrationProcessingStatus1Code" on page 1903

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Registration has been acknowledged/ accepted by the issuer/registrar.
REJT	Rejected	Registration has been rejected by the issuer/registrar.

#### 36.1.32.45.9.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the status of the registration processing.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.45.10 ResponseStatus <RspnSts>

*Presence:* [1..1]

*Definition:* Provides the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

**ResponseStatus <RspnSts>** contains one of the following elements (see "[ResponseStatus7Choice](#)" on page 1696 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prtry>	[1..1]	±		1697

### 36.1.32.45.11 ReplacementProcessingStatus <RplcmntPrcgSts>

*Presence:* [1..1]

*Definition:* Provides the processing status of the replacement request.

**ReplacementProcessingStatus <RplcmntPrcgSts>** contains one of the following **ReplacementProcessingStatus9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1744
Or}	Proprietary <Prtry>	[1..1]	±		1745

#### 36.1.32.45.11.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the processing status of the replacement request.

*Datatype:* "[ReplacementProcessingStatus1Code](#)" on page 1921

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.

**36.1.32.45.11.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Provides the processing status of the replacement request.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.32.45.12 CancellationProcessingStatus <CxIPrcgSts>***Presence:* [1..1]*Definition:* Provides the status of a cancellation request.**CancellationProcessingStatus <CxIPrcgSts>** contains one of the following **CancellationProcessingStatus8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1745
Or}	Proprietary <Prtry>	[1..1]	±		1746

**36.1.32.45.12.1 Code <Cd>***Presence:* [1..1]*Definition:* Provides the status of a cancellation request.*Datatype:* "[CancellationProcessingStatus1Code](#)" on page 1837

CodeName	Name	Definition
CAND	CancellationCompleted	Cancellation has been completed.
CANP	PendingCancellation	Cancellation is pending. It is not known at this time whether cancellation can be affected.
DEND	Denied	Cancellation will not be executed.
EXCH	ReceivedAtStockExchange	Cancellation has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Cancellation has been received at the intermediary.
PACK	Accepted	Cancellation request has been acknowledged for further processing by the account servicer.
PARF	PartiallyFilled	Order is partially filled, cancellation processing accepted for the remainder.
REJT	Rejected	Cancellation has been rejected for further processing.

CodeName	Name	Definition
REPR	InRepair	Cancellation request is in repair.

**36.1.32.45.12.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Provides the status of a cancellation request.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.32.45.13 SettlementStatus <SttlmSts>***Presence:* [1..1]*Definition:* Provides the status of settlement of a transaction.

**SettlementStatus <SttlmSts>** contains one of the following elements (see "[SettlementStatus25Choice](#)" on page 1753 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1753
Or}	Proprietary <Prtry>	[1..1]	±		1753

**36.1.32.45.14 SettlementConditionModificationStatus <SttlmCondModSts>***Presence:* [1..1]*Definition:* Provides the status of a securities settlement condition modification request.

**SettlementConditionModificationStatus <SttlmCondModSts>** contains one of the following **SettlementConditionModificationStatus4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1747

**36.1.32.45.14.1 Code <Cd>***Presence:* [1..1]*Definition:* Provides the status of the securities settlement condition modification request.*Datatype:* "[SettlementConditionModificationStatus1Code](#)" on page 1949

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.

#### 36.1.32.45.14.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the status of the securities settlement condition modification request.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 36.1.32.46 RepoCallRequestStatus10Choice

*Definition:* Choice of format for the repurchase agreement call acknowledgement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1747
Or}	Proprietary <Prtry>	[1..1]	±		1747

##### 36.1.32.46.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the status of the repurchase agreement call request.

*Datatype:* "[RepoCallRequestStatus1Code](#)" on page 1922

CodeName	Name	Definition
CACK	AcknowledgedAccepted	Repurchase agreement call request is acknowledged/accepted.
DEND	Denied	Repurchase agreement call request is denied.

##### 36.1.32.46.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the status of the repurchase agreement call request.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.47 RepoCallRequestStatus9Choice

*Definition:* Choice of format for the repurchase agreement call acknowledgement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]			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	Denied <Dnd>	[1..1]			1750
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1751
Or}	Reason <Rsn>	[1..*]			1751
	Code <Cd>	[1..1]			1751
{Or	Code <Cd>	[1..1]	CodeSet		1752
Or}	Proprietary <Prtry>	[1..1]	±		1752
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1752
Or}	Proprietary <Prtry>	[1..1]	±		1752

#### 36.1.32.47.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.



**AcknowledgedAccepted <AckdAccptd>** contains one of the following **AcknowledgedAcceptedStatus27Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <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

#### 36.1.32.47.1.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

#### 36.1.32.47.1.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the acknowledged accepted status.

**Reason <Rsn>** contains the following **AcknowledgementReason15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1749
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1750
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1750

#### 36.1.32.47.1.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Code <Cd>** contains one of the following **AcknowledgementReason18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1750

**36.1.32.47.1.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.*Datatype:* "RepoCallAcknowledgementReason2Code" on page 1922

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.

**36.1.32.47.1.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.32.47.1.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "RestrictedFINXMax210Text" on page 1984**36.1.32.47.2 Denied <Dnd>***Presence:* [1..1]*Definition:* Instruction/Request will not be executed.

**Denied <Dnd>** contains one of the following **DeniedStatus18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1751
Or}	Reason <Rsn>	[1..*]			1751
	Code <Cd>	[1..1]			1751
{Or	Code <Cd>	[1..1]	CodeSet		1752
Or}	Proprietary <Prtry>	[1..1]	±		1752
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1752

#### 36.1.32.47.2.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1875

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 of the denied status.

**Reason <Rsn>** contains the following **DeniedReason13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1751
{Or	Code <Cd>	[1..1]	CodeSet		1752
Or}	Proprietary <Prtry>	[1..1]	±		1752
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1752

#### 36.1.32.47.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request has a denied status.

**Code <Cd>** contains one of the following **DeniedReason18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1752
Or}	Proprietary <Prtry>	[1..1]	±		1752

**36.1.32.47.2.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.*Datatype:* "DeniedReason3Code" on page 1850

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.

**36.1.32.47.2.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**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:* "RestrictedFINXMax210Text" on page 1984**36.1.32.47.3 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason7](#)" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

**36.1.32.48 SettlementStatus25Choice**

*Definition:* Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1753
Or}	Proprietary <Prtry>	[1..1]	±		1753

**36.1.32.48.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Provides the status of settlement of an instruction/financial instrument movement.

*Datatype:* "SecuritiesSettlementStatus2Code" on page 1932

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.

**36.1.32.48.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Provides the status of settlement of an instruction/financial instrument movement.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.32.49 SettlementStatus22Choice**

*Definition:* Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1754
Or	Failing <FIng>	[1..1]			1754
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1755
Or}	Reason <Rsn>	[1..*]			1755
	Code <Cd>	[1..1]			1755
{Or	Code <Cd>	[1..1]	CodeSet		1756
Or}	Proprietary <Prtry>	[1..1]	±		1759
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1759
Or}	Proprietary <Prtry>	[1..1]	±		1759

### 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.

#### 36.1.32.49.1 Pending <Pdg>

*Presence:* [1..1]

*Definition:* Instruction is pending. Settlement at the instructed settlement date is still possible.

**Pending <Pdg>** contains one of the following elements (see "[PendingStatus50Choice](#)" on page 1634 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1635
Or}	Reason <Rsn>	[1..*]			1635
	Code <Cd>	[1..1]			1635
{Or	Code <Cd>	[1..1]	CodeSet		1635
Or}	Proprietary <Prtry>	[1..1]	±		1638
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1639

#### 36.1.32.49.2 Failing <FIng>

*Presence:* [1..1]

*Definition:* Instruction is failing. Settlement at the instructed settlement date is no longer possible.

**Failing <FIng>** contains one of the following **FailingStatus12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1755
Or}	Reason <Rsn>	[1..*]			1755
	Code <Cd>	[1..1]			1755
{Or	Code <Cd>	[1..1]	CodeSet		1756
Or}	Proprietary <Prtry>	[1..1]	±		1759
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1759

#### 36.1.32.49.2.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

#### 36.1.32.49.2.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the failing status.

**Reason <Rsn>** contains the following **FailingReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1755
{Or	Code <Cd>	[1..1]	CodeSet		1756
Or}	Proprietary <Prtry>	[1..1]	±		1759
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1759

#### 36.1.32.49.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing status.

**Code <Cd>** contains one of the following **FailingReason11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1756
Or}	Proprietary <Prtry>	[1..1]	±		1759

**36.1.32.49.2.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a failing settlement status.*Datatype:* "FailingReason2Code" on page 1860

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.

### 36.1.32.49.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.49.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.49.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason7](#)" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

**36.1.32.50 SettlementStatus21Choice**

*Definition:* Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1760
Or	Failing <FIng>	[1..1]			1760
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1761
Or}	Reason <Rsn>	[1..*]			1761
	Code <Cd>	[1..1]			1761
{Or	Code <Cd>	[1..1]	CodeSet		1762
Or}	Proprietary <Prtry>	[1..1]	±		1765
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1765
Or}	Proprietary <Prtry>	[1..1]	±		1765

**Constraints**

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**36.1.32.50.1 Pending <Pdg>**

*Presence:* [1..1]

*Definition:* Instruction is pending. Settlement at the instructed settlement date is still possible.

**Pending <Pdg>** contains one of the following elements (see "[PendingStatus47Choice](#)" on page 1639 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1639
Or}	Reason <Rsn>	[1..*]			1639
	Code <Cd>	[1..1]			1640
{Or	Code <Cd>	[1..1]	CodeSet		1640
Or}	Proprietary <Prtry>	[1..1]	±		1643
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1643

**36.1.32.50.2 Failing <FIng>**

*Presence:* [1..1]

*Definition:* Instruction is failing. Settlement at the instructed settlement date is no longer possible.

**Failing <FIng>** contains one of the following **FailingStatus12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1761
Or}	Reason <Rsn>	[1..*]			1761
	Code <Cd>	[1..1]			1761
{Or	Code <Cd>	[1..1]	CodeSet		1762
Or}	Proprietary <Prtry>	[1..1]	±		1765
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1765

#### 36.1.32.50.2.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

#### 36.1.32.50.2.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the failing status.

**Reason <Rsn>** contains the following **FailingReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1761
{Or	Code <Cd>	[1..1]	CodeSet		1762
Or}	Proprietary <Prtry>	[1..1]	±		1765
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1765

#### 36.1.32.50.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing status.

**Code <Cd>** contains one of the following **FailingReason11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1762
Or}	Proprietary <Prtry>	[1..1]	±		1765

**36.1.32.50.2.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a failing settlement status.*Datatype:* "FailingReason2Code" on page 1860

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.

### 36.1.32.50.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.50.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.50.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason7](#)" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

**36.1.32.51 SettlementStatus20Choice**

*Definition:* Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1766
Or	Failing <FIng>	[1..1]			1766
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1767
Or}	Reason <Rsn>	[1..*]			1767
	Code <Cd>	[1..1]			1767
{Or	Code <Cd>	[1..1]	CodeSet		1768
Or}	Proprietary <Prtry>	[1..1]	±		1771
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1771
Or}	Proprietary <Prtry>	[1..1]	±		1771

**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 elements (see "[PendingStatus45Choice](#)" on page 1645 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1646
Or}	Reason <Rsn>	[1..*]			1646
	Code <Cd>	[1..1]			1646
{Or	Code <Cd>	[1..1]	CodeSet		1646
Or}	Proprietary <Prtry>	[1..1]	±		1649
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1650

**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 **FailingStatus11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1767
Or}	Reason <Rsn>	[1..*]			1767
	Code <Cd>	[1..1]			1767
{Or	Code <Cd>	[1..1]	CodeSet		1768
Or}	Proprietary <Prtry>	[1..1]	±		1771
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1771

#### 36.1.32.51.2.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1875

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 **FailingReason9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1767
{Or	Code <Cd>	[1..1]	CodeSet		1768
Or}	Proprietary <Prtry>	[1..1]	±		1771
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1771

#### 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 **FailingReason10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1768
Or}	Proprietary <Prtry>	[1..1]	±		1771

**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:* "FailingReason3Code" on page 1863

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or

CodeName	Name	Definition
		counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.

CodeName	Name	Definition
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.

CodeName	Name	Definition
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 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 "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 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:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.51.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason7](#)" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

### 36.1.32.52 GeneratedReason6

*Definition:* Specifies the reason why the transaction was generated.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1772
{Or	Code <Cd>	[1..1]	CodeSet		1772
Or}	Proprietary <Prtry>	[1..1]	±		1772
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1773

### 36.1.32.52.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the transaction was generated.

**Code <Cd>** contains one of the following **GeneratedReasons6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1772
Or}	Proprietary <Prtry>	[1..1]	±		1772

#### 36.1.32.52.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the transaction was generated.

*Datatype:* "GeneratedReason3Code" on page 1867

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.

#### 36.1.32.52.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the transaction was generated.



**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.52.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.53 MatchingDenied4Choice

*Definition:* Specifies the matching processing change requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1773
Or}	Proprietary <Prtry>	[1..1]	±		1773

#### 36.1.32.53.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the execution of a matching denial process.

*Datatype:* "[MatchingProcess1Code](#)" on page 1874

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.

#### 36.1.32.53.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the execution of a matching denial process.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.32.54 ProcessingStatus65Choice**

*Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1774
Or	Rejected <Rjctd>	[1..1]	±		1774
Or	Repair <Rpr>	[1..1]	±		1775
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1775
Or	Proprietary <Prtry>	[1..1]	±		1776
Or	Denied <Dnd>	[1..1]			1776
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1776
Or}	Reason <Rsn>	[1..*]			1777
	Code <Cd>	[1..1]			1777
{Or	Code <Cd>	[1..1]	CodeSet		1777
Or}	Proprietary <Prtry>	[1..1]	±		1778
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1778
Or}	Cancelled <Canc>	[1..1]	±		1778

**36.1.32.54.1 PendingCancellation <PdgCxl>**

*Presence:* [1..1]

*Definition:* Cancellation is pending processing.

**PendingCancellation <PdgCxl>** contains one of the following elements (see "PendingStatus51Choice" on page 1632 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1633
Or}	Reason <Rsn>	[1..*]			1633
	Code <Cd>	[1..1]			1633
{Or	Code <Cd>	[1..1]	CodeSet		1633
Or}	Proprietary <Prtry>	[1..1]	±		1634
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1634

**36.1.32.54.2 Rejected <Rjctd>**

*Presence:* [1..1]

*Definition:* Instruction/Request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "[RejectionOrRepairStatus35Choice](#)" on page 1687 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1687
Or}	Reason <Rsn>	[1..*]			1688
	Code <Cd>	[1..1]			1688
{Or	Code <Cd>	[1..1]	CodeSet		1688
Or}	Proprietary <Prtry>	[1..1]	±		1689
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1689

### 36.1.32.54.3 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction/Request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "[RejectionOrRepairStatus34Choice](#)" on page 1689 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1689
Or}	Reason <Rsn>	[1..*]			1689
	Code <Cd>	[1..1]			1690
{Or	Code <Cd>	[1..1]	CodeSet		1690
Or}	Proprietary <Prtry>	[1..1]	±		1690
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1691

### 36.1.32.54.4 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus31Choice](#)" on page 1814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1815
Or}	Reason <Rsn>	[1..*]			1815
	Code <Cd>	[1..1]			1815
{Or	Code <Cd>	[1..1]	CodeSet		1815
Or}	Proprietary <Prtry>	[1..1]	±		1816
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1816

### 36.1.32.54.5 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason7](#)" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

### 36.1.32.54.6 Denied <Dnd>

*Presence:* [1..1]

*Definition:* Instruction/Request will not be executed.

**Denied <Dnd>** contains one of the following **DeniedStatus19Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1776
Or}	Reason <Rsn>	[1..*]			1777
	Code <Cd>	[1..1]			1777
{Or	Code <Cd>	[1..1]	CodeSet		1777
Or}	Proprietary <Prtry>	[1..1]	±		1778
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1778

#### 36.1.32.54.6.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

**36.1.32.54.6.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the denied status.**Reason <Rsn>** contains the following **DeniedReason17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1777
{Or	Code <Cd>	[1..1]	CodeSet		1777
Or}	Proprietary <Prtry>	[1..1]	±		1778
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1778

**36.1.32.54.6.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the request has a denied status.**Code <Cd>** contains one of the following **DeniedReason24Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1777
Or}	Proprietary <Prtry>	[1..1]	±		1778

**36.1.32.54.6.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.*Datatype:* "DeniedReason6Code" on page 1851

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DSET	DeniedSinceSettled	Request was denied because the instruction was settled.

CodeName	Name	Definition
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.

### 36.1.32.54.6.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request was denied.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.54.6.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.54.7 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Cancellation requested executed.

**Cancelled <Canc>** contains one of the following elements (see "[CancellationStatus20Choice](#)" 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..*]			1684
	Code <Cd>	[1..1]	±		1684
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1684

## 36.1.32.55 ProcessingStatus64Choice

*Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1779
Or	Rejected <Rjctd>	[1..1]	±		1779
Or}	Proprietary <Prtry>	[1..1]	±		1779

### 36.1.32.55.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus31Choice](#)" on page 1814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1815
Or}	Reason <Rsn>	[1..*]			1815
	Code <Cd>	[1..1]			1815
{Or	Code <Cd>	[1..1]	CodeSet		1815
Or}	Proprietary <Prtry>	[1..1]	±		1816
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1816

### 36.1.32.55.2 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Instruction/Request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "[RejectionOrRepairStatus37Choice](#)" on page 1685 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1686
Or}	Reason <Rsn>	[1..*]			1686
	Code <Cd>	[1..1]			1686
{Or	Code <Cd>	[1..1]	CodeSet		1686
Or}	Proprietary <Prtry>	[1..1]	±		1687
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1687

### 36.1.32.55.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason7" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

### 36.1.32.56 ProcessingStatus62Choice

*Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1780
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1780
Or	Repair <Rpr>	[1..1]	±		1781
Or	PendingCancellation <PdgCxl>	[1..1]	±		1781
Or	Proprietary <Prtry>	[1..1]	±		1782
Or}	CancellationRequested <CxlReqd>	[1..1]	±	C1	1782

#### 36.1.32.56.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus25Choice" on page 1816 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1816
Or}	Reason <Rsn>	[1..*]			1817
	Code <Cd>	[1..1]			1817
{Or	Code <Cd>	[1..1]	CodeSet		1817
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818

#### 36.1.32.56.2 PendingProcessing <PdgPrcg>

*Presence:* [1..1]

*Definition:* Processing of the instruction/request is pending.



**PendingProcessing <PdgPrcg>** contains one of the following elements (see "PendingProcessingStatus15Choice" on page 1676 for details)

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]			1677
{Or	Code <Cd>	[1..1]	CodeSet		1677
Or}	Proprietary <Prtry>	[1..1]	±		1678
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1679

### 36.1.32.56.3 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction/Request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "RepairStatus16Choice" on page 1653 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1653
Or}	Reason <Rsn>	[1..*]			1653
	Code <Cd>	[1..1]			1654
{Or	Code <Cd>	[1..1]	CodeSet		1654
Or}	Proprietary <Prtry>	[1..1]	±		1655
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1656

### 36.1.32.56.4 PendingCancellation <PdgCxl>

*Presence:* [1..1]

*Definition:* A cancellation request from yourself for this instruction is pending waiting for further processing (only as a response to a SecuritiesTransactionStatusQuery). The pending status on the processing of a cancellation request must be provided using a SecuritiesTransactionCancellationRequestStatusAdvice.

**PendingCancellation <PdgCxl>** contains one of the following elements (see "PendingStatus46Choice" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1644
Or}	Reason <Rsn>	[1..*]			1644
	Code <Cd>	[1..1]			1644
{Or	Code <Cd>	[1..1]	CodeSet		1644
Or}	Proprietary <Prtry>	[1..1]	±		1645
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1645

### 36.1.32.56.5 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason7" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

### 36.1.32.56.6 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 "ProprietaryReason5" on page 1631 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1631
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 36.1.32.57 ProcessingStatus61Choice

*Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1783
Or	Rejected <Rjctd>	[1..1]	±		1783
Or	Repair <Rpr>	[1..1]	±		1784
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1784
Or	Proprietary <Prtry>	[1..1]	±		1785
Or	Denied <Dnd>	[1..1]			1785
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1785
Or}	Reason <Rsn>	[1..*]			1786
	Code <Cd>	[1..1]			1786
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	±		1787
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1787
Or}	Cancelled <Canc>	[1..1]	±		1787

### 36.1.32.57.1 PendingCancellation <PdgCxl>

*Presence:* [1..1]

*Definition:* The cancellation is pending processing.

**PendingCancellation <PdgCxl>** contains one of the following elements (see "PendingStatus51Choice" on page 1632 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1633
Or}	Reason <Rsn>	[1..*]			1633
	Code <Cd>	[1..1]			1633
{Or	Code <Cd>	[1..1]	CodeSet		1633
Or}	Proprietary <Prtry>	[1..1]	±		1634
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1634

### 36.1.32.57.2 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Instruction/Request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "[RejectionOrRepairStatus35Choice](#)" on page 1687 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1687
Or}	Reason <Rsn>	[1..*]			1688
	Code <Cd>	[1..1]			1688
{Or	Code <Cd>	[1..1]	CodeSet		1688
Or}	Proprietary <Prtry>	[1..1]	±		1689
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1689

### 36.1.32.57.3 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction/Request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "[RejectionOrRepairStatus34Choice](#)" on page 1689 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1689
Or}	Reason <Rsn>	[1..*]			1689
	Code <Cd>	[1..1]			1690
{Or	Code <Cd>	[1..1]	CodeSet		1690
Or}	Proprietary <Prtry>	[1..1]	±		1690
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1691

### 36.1.32.57.4 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus31Choice](#)" on page 1814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1815
Or}	Reason <Rsn>	[1..*]			1815
	Code <Cd>	[1..1]			1815
{Or	Code <Cd>	[1..1]	CodeSet		1815
Or}	Proprietary <Prtry>	[1..1]	±		1816
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1816

### 36.1.32.57.5 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason7](#)" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

### 36.1.32.57.6 Denied <Dnd>

*Presence:* [1..1]

*Definition:* Instruction/Request will not be executed.

**Denied <Dnd>** contains one of the following **DeniedStatus21Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1785
Or}	Reason <Rsn>	[1..*]			1786
	Code <Cd>	[1..1]			1786
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	±		1787
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1787

#### 36.1.32.57.6.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

**36.1.32.57.6.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the denied status.**Reason <Rsn>** contains the following **DeniedReason16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1786
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	±		1787
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1787

**36.1.32.57.6.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the request has a denied status.**Code <Cd>** contains one of the following **DeniedReason21Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	±		1787

**36.1.32.57.6.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.*Datatype:* "DeniedReason4Code" on page 1850

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAN	DeniedSinceAlreadyCancelled	Cancellation request was denied since the instruction has already been cancelled.
DPRG	DeniedSinceInProgress	Cancellation request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Cancellation request was denied because the repo was cancelled.
DSET	DeniedSinceAlreadySettled	Cancellation request was denied because the instruction was already settled.

CodeName	Name	Definition
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.

### 36.1.32.57.6.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request was denied.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.57.6.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.57.7 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Cancellation requested executed.

**Cancelled <Canc>** contains one of the following elements (see "[CancellationStatus20Choice](#)" 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..*]			1684
	Code <Cd>	[1..1]	±		1684
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1684

### 36.1.32.58 ProcessingStatus58Choice

*Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1788
Or	Rejected <Rjctd>	[1..1]	±		1788
Or	Completed <Cmpltd>	[1..1]	±	C1	1789
Or	Denied <Dnd>	[1..1]			1789
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1790
Or}	Reason <Rsn>	[1..*]			1790
	Code <Cd>	[1..1]			1790
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1791
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1791
Or	Pending <Pdg>	[1..1]	±		1791
Or}	Proprietary <Prtry>	[1..1]	±		1792

### 36.1.32.58.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Request has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus25Choice" on page 1816 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1816
Or}	Reason <Rsn>	[1..*]			1817
	Code <Cd>	[1..1]			1817
{Or	Code <Cd>	[1..1]	CodeSet		1817
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818

### 36.1.32.58.2 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Modification Request has been rejected for further processing.



**Rejected <Rjctd>** contains one of the following elements (see "[RejectionOrRepairStatus34Choice](#)" on page 1689 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1689
Or}	Reason <Rsn>	[1..*]			1689
	Code <Cd>	[1..1]			1690
{Or	Code <Cd>	[1..1]	CodeSet		1690
Or}	Proprietary <Prtry>	[1..1]	±		1690
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1691

### 36.1.32.58.3 Completed <Cmpltd>

*Presence:* [1..1]

*Definition:* Modification request was completed.

*Impacted by:* C1 "AdditionalReasonInformationRule"

**Completed <Cmpltd>** contains the following elements (see "[ProprietaryReason5](#)" on page 1631 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1631
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 36.1.32.58.4 Denied <Dnd>

*Presence:* [1..1]

*Definition:* Modification request will not be executed.

**Denied <Dnd>** contains one of the following **DeniedStatus19Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1790
Or}	Reason <Rsn>	[1..*]			1790
	Code <Cd>	[1..1]			1790
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1791
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1791

#### 36.1.32.58.4.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

#### 36.1.32.58.4.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the denied status.

**Reason <Rsn>** contains the following **DeniedReason17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1790
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1791
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1791

#### 36.1.32.58.4.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request has a denied status.

**Code <Cd>** contains one of the following **DeniedReason24Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1791

**36.1.32.58.4.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.*Datatype:* "DeniedReason6Code" on page 1851

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.

**36.1.32.58.4.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.32.58.4.2.2 AdditionalReasonInformation <AddtIRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "RestrictedFINXMax210Text" on page 1984**36.1.32.58.5 Pending <Pdg>***Presence:* [1..1]

*Definition:* Modification is pending. It is not known at this time whether modification can be affected.

**Pending <Pdg>** contains one of the following elements (see "[PendingStatus46Choice](#)" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1644
Or}	Reason <Rsn>	[1..*]			1644
	Code <Cd>	[1..1]			1644
{Or	Code <Cd>	[1..1]	CodeSet		1644
Or}	Proprietary <Prtry>	[1..1]	±		1645
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1645

### 36.1.32.58.6 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason7](#)" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

### 36.1.32.59 ProcessingStatus57Choice

*Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1792
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1793
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1793
Or	Rejected <Rjctd>	[1..1]	±		1794
Or	Repair <Rpr>	[1..1]	±		1794
Or	Cancelled <Canc>	[1..1]	±		1795
Or	Proprietary <Prtry>	[1..1]	±		1795
Or	CancellationRequested <CxlReqd>	[1..1]	±	C1	1795
Or}	ModificationRequested <ModReqd>	[1..1]	±	C1	1796

#### 36.1.32.59.1 PendingCancellation <PdgCxl>

*Presence:* [1..1]

*Definition:* Cancellation request from yourself for this instruction is pending waiting for further processing.

**PendingCancellation <PdgCxl>** contains one of the following elements (see "PendingStatus46Choice" on page 1643 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1644
Or}	Reason <Rsn>	[1..*]			1644
	Code <Cd>	[1..1]			1644
{Or	Code <Cd>	[1..1]	CodeSet		1644
Or}	Proprietary <Prtry>	[1..1]	±		1645
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1645

### 36.1.32.59.2 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus25Choice" on page 1816 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1816
Or}	Reason <Rsn>	[1..*]			1817
	Code <Cd>	[1..1]			1817
{Or	Code <Cd>	[1..1]	CodeSet		1817
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818

### 36.1.32.59.3 PendingProcessing <PdgPrcg>

*Presence:* [1..1]

*Definition:* Processing of the instruction/request is pending.

**PendingProcessing <PdgPrcg>** contains one of the following elements (see "PendingProcessingStatus14Choice" on page 1679 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1679
Or}	Reason <Rsn>	[1..*]			1679
	Code <Cd>	[1..1]			1680
{Or	Code <Cd>	[1..1]	CodeSet		1680
Or}	Proprietary <Prtry>	[1..1]	±		1681
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1681

#### 36.1.32.59.4 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Instruction/Request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "RejectionStatus22Choice" on page 1670 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1671
Or}	Reason <Rsn>	[1..*]			1671
	Code <Cd>	[1..1]			1671
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1673
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1674

#### 36.1.32.59.5 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction/Request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "[RepairStatus15Choice](#)" on page 1656 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1656
Or}	Reason <Rsn>	[1..*]			1656
	Code <Cd>	[1..1]			1657
{Or	Code <Cd>	[1..1]	CodeSet		1657
Or}	Proprietary <Prtry>	[1..1]	±		1659
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1659

### 36.1.32.59.6 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction has been cancelled (only as a response to a SecuritiesTransactionStatusQuery). The status on the processing of a cancellation request must be provided using a SecuritiesTransactionCancellationRequestStatusAdvice.

**Cancelled <Canc>** contains one of the following elements (see "[CancellationStatus18Choice](#)" on page 1684 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1684
Or}	Reason <Rsn>	[1..*]			1685
	Code <Cd>	[1..1]	±		1685
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1685

### 36.1.32.59.7 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason7](#)" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

### 36.1.32.59.8 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 "ProprietaryReason5" on page 1631 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1631
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 36.1.32.59.9 ModificationRequested <ModReqd>

*Presence:* [1..1]

*Definition:* Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

*Impacted by:* C1 "AdditionalReasonInformationRule"

**ModificationRequested <ModReqd>** contains the following elements (see "ProprietaryReason5" on page 1631 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1631
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 36.1.32.60 AffirmationStatus9Choice

*Definition:* Choice of format for the affirmation status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1796
Or}	Proprietary <Prtry>	[1..1]	±		1797

#### 36.1.32.60.1 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 1836



CodeName	Name	Definition
AFFI	Affirmed	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

### 36.1.32.60.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the status of the trade at confirmation level at the time the settlement instruction was sent.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.61 MatchingStatus29Choice

*Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1797
Or	Unmatched <Umtchd>	[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]	±		1801
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1801
Or}	Proprietary <Prtry>	[1..1]	±		1802

#### 36.1.32.61.1 Matched <Mtchd>

*Presence:* [1..1]

*Definition:* Status is matched.

*Impacted by:* C1 "AdditionalReasonInformationRule"

**Matched <Mtchd>** contains the following elements (see ["ProprietaryReason5"](#) on page 1631 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1631
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 36.1.32.61.2 Unmatched <Umtchd>

*Presence:* [1..1]

*Definition:* Status is unmatched.

**Unmatched <Umtchd>** contains one of the following **UnmatchedStatus19Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1798
Or}	Reason <Rsn>	[1..*]			1798
	Code <Cd>	[1..1]			1799
{Or	Code <Cd>	[1..1]	CodeSet		1799
Or}	Proprietary <Prtry>	[1..1]	±		1801
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1801

#### 36.1.32.61.2.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* ["NoReasonCode"](#) on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

#### 36.1.32.61.2.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the unmatched status.

**Reason <Rsn>** contains the following **UnmatchedReason18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1799
{Or	Code <Cd>	[1..1]	CodeSet		1799
Or}	Proprietary <Prtry>	[1..1]	±		1801
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1801

#### 36.1.32.61.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

**Code <Cd>** contains one of the following **UnmatchedReason25Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1799
Or}	Proprietary <Prtry>	[1..1]	±		1801

#### 36.1.32.61.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

*Datatype:* "UnmatchedReason13Code" on page 1969

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
TERM	ClosingDateTime	Closing date/time does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
INVE	InvestorParty	Investor party does not match.

CodeName	Name	Definition
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
REPA	RepurchaseAmount	Termination transaction amount does not match.
CADE	RepurchaseCallDelay	Transaction call delay does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does

CodeName	Name	Definition
		not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
VASU	VariableRateSupport	Variable rate support does not match (repo).
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.

### 36.1.32.61.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.61.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984

**36.1.32.61.3 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason7](#)" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

**36.1.32.62 MatchingStatus32Choice***Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1802
Or	Unmatched <Umtchd>	[1..1]			1803
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1803
Or}	Reason <Rsn>	[1..*]			1803
	Code <Cd>	[1..1]			1803
{Or	Code <Cd>	[1..1]	CodeSet		1804
Or}	Proprietary <Prtry>	[1..1]	±		1806
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1806
Or}	Proprietary <Prtry>	[1..1]	±		1806

**36.1.32.62.1 Matched <Mtchd>***Presence:* [1..1]*Definition:* Status is matched.*Impacted by:* C1 "AdditionalReasonInformationRule"

**Matched <Mtchd>** contains the following elements (see "[ProprietaryReason5](#)" on page 1631 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1631
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631

**Constraints**

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**36.1.32.62.2 Unmatched <Umtchd>**

*Presence:* [1..1]

*Definition:* Status is unmatched.

**Unmatched <Umtchd>** contains one of the following **UnmatchedStatus21Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1803
Or}	Reason <Rsn>	[1..*]			1803
	Code <Cd>	[1..1]			1803
{Or	Code <Cd>	[1..1]	CodeSet		1804
Or}	Proprietary <Prtry>	[1..1]	±		1806
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1806

**36.1.32.62.2.1 NoSpecifiedReason <NoSpctdRsn>**

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

**36.1.32.62.2.2 Reason <Rsn>**

*Presence:* [1..\*]

*Definition:* Specifies the reason of the unmatched status.

**Reason <Rsn>** contains the following **UnmatchedReason20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1803
{Or	Code <Cd>	[1..1]	CodeSet		1804
Or}	Proprietary <Prtry>	[1..1]	±		1806
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1806

**36.1.32.62.2.2.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

**Code <Cd>** contains one of the following **UnmatchedReason27Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1804
Or}	Proprietary <Prtry>	[1..1]	±		1806

### 36.1.32.62.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

*Datatype:* "UnmatchedReason11Code" on page 1965

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.



CodeName	Name	Definition
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).

CodeName	Name	Definition
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.

### 36.1.32.62.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.62.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.62.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason7](#)" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

### 36.1.32.63 MatchingStatus28Choice

*Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1807
Or}	Proprietary <Prtry>	[1..1]	±		1807

**36.1.32.63.1 Code <Cd>***Presence:* [1..1]*Definition:* Provides the matching status of the instruction.*Datatype:* "MatchingStatus1Code" on page 1874

CodeName	Name	Definition
MACH	Matched	Instruction has been matched.
NMAT	Unmatched	Instruction has not been matched.

**36.1.32.63.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Provides the matching status of the instruction.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.32.64 MatchingStatus30Choice***Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C1	1807
Or	Unmatched <Umtchd>	[1..1]			1808
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1808
Or}	Reason <Rsn>	[1..*]			1808
	Code <Cd>	[1..1]			1809
{Or	Code <Cd>	[1..1]	CodeSet		1809
Or}	Proprietary <Prtry>	[1..1]	±		1811
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1811
Or}	Proprietary <Prtry>	[1..1]	±		1811

**36.1.32.64.1 Matched <Mtchd>***Presence:* [1..1]*Definition:* Status is matched.*Impacted by:* C1 "AdditionalReasonInformationRule"

**Matched <Mtchd>** contains the following elements (see ["ProprietaryReason5"](#) on page 1631 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1631
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1631

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 36.1.32.64.2 Unmatched <Umtchd>

*Presence:* [1..1]

*Definition:* Status is unmatched.

**Unmatched <Umtchd>** contains one of the following **UnmatchedStatus20Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1808
Or}	Reason <Rsn>	[1..*]			1808
	Code <Cd>	[1..1]			1809
{Or	Code <Cd>	[1..1]	CodeSet		1809
Or}	Proprietary <Prtry>	[1..1]	±		1811
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1811

#### 36.1.32.64.2.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* ["NoReasonCode"](#) on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

#### 36.1.32.64.2.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the unmatched status.

**Reason <Rsn>** contains the following **UnmatchedReason19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1809
{Or	Code <Cd>	[1..1]	CodeSet		1809
Or}	Proprietary <Prtry>	[1..1]	±		1811
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1811

#### 36.1.32.64.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

**Code <Cd>** contains one of the following **UnmatchedReason26Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1809
Or}	Proprietary <Prtry>	[1..1]	±		1811

#### 36.1.32.64.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

*Datatype:* "UnmatchedReason12Code" on page 1967

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.

### 36.1.32.64.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.64.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.64.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason7](#)" on page 1682 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1682
	ProprietaryReason <PrtryRsn>	[0..*]	±	C1	1683

### 36.1.32.65 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]	±		1812
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1812

#### 36.1.32.65.1 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 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1337

#### 36.1.32.65.2 ProprietaryReason <PrtryRsn>

*Presence:* [0..\*]

*Definition:* Proprietary identification of the reason related to a proprietary status.

*Impacted by:* C4 "[AdditionalReasonInformationRule](#)"

**ProprietaryReason <PrtryRsn>** contains the following elements (see "[ProprietaryReason4](#)" on page 1632 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1632
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1632



**Constraints**

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**36.1.32.66 AcknowledgedAcceptedStatus30Choice**

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1813
Or}	Reason <Rsn>	[1..*]			1813
	Code <Cd>	[1..1]			1813
{Or	Code <Cd>	[1..1]	CodeSet		1814
Or}	Proprietary <Prtry>	[1..1]	±		1814
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1814

**36.1.32.66.1 NoSpecifiedReason <NoSpcfdRsn>**

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

**36.1.32.66.2 Reason <Rsn>**

*Presence:* [1..\*]

*Definition:* Specifies the reason of the acknowledged accepted status.

**Reason <Rsn>** contains the following **AcknowledgementReason18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1813
{Or	Code <Cd>	[1..1]	CodeSet		1814
Or}	Proprietary <Prtry>	[1..1]	±		1814
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1814

**36.1.32.66.2.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Choice of format for the acknowledgement reason.

**Code <Cd>** contains one of the following **AcknowledgementReason21Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1814
Or}	Proprietary <Prtry>	[1..1]	±		1814

### 36.1.32.66.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

*Datatype:* "AcknowledgementReason6Code" on page 1834

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.

### 36.1.32.66.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.66.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "RestrictedFINXMax210Text" on page 1984

### 36.1.32.67 AcknowledgedAcceptedStatus31Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1815
Or}	Reason <Rsn>	[1..*]			1815
	Code <Cd>	[1..1]			1815
{Or	Code <Cd>	[1..1]	CodeSet		1815
Or}	Proprietary <Prtry>	[1..1]	±		1816
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1816

### 36.1.32.67.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

### 36.1.32.67.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the acknowledged accepted status.

**Reason <Rsn>** contains the following **AcknowledgementReason19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1815
{Or	Code <Cd>	[1..1]	CodeSet		1815
Or}	Proprietary <Prtry>	[1..1]	±		1816
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1816

#### 36.1.32.67.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason provided for the status.

**Code <Cd>** contains one of the following **AcknowledgementReason22Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1815
Or}	Proprietary <Prtry>	[1..1]	±		1816

#### 36.1.32.67.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

*Datatype:* "AcknowledgementReason3Code" on page 1833

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.

### 36.1.32.67.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.67.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "RestrictedFINXMax210Text" on page 1984

### 36.1.32.68 AcknowledgedAcceptedStatus25Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1816
Or}	Reason <Rsn>	[1..*]			1817
	Code <Cd>	[1..1]			1817
{Or	Code <Cd>	[1..1]	CodeSet		1817
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818

#### 36.1.32.68.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1875

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

### 36.1.32.68.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the acknowledged accepted status.

**Reason <Rsn>** contains the following **AcknowledgementReason13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1817
{Or	Code <Cd>	[1..1]	CodeSet		1817
Or}	Proprietary <Prtry>	[1..1]	±		1818
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1818

#### 36.1.32.68.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason provided for the status.

**Code <Cd>** contains one of the following **AcknowledgementReason16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1817
Or}	Proprietary <Prtry>	[1..1]	±		1818

##### 36.1.32.68.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

*Datatype:* "AcknowledgementReason5Code" on page 1833

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.

CodeName	Name	Definition
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
RQWV	AcceptedWithoutVotingRights	Instruction registration is accepted but the registration is not in full, that is, not with voting rights.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

### 36.1.32.68.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.32.68.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[RestrictedFINXMax210Text](#)" on page 1984

### 36.1.32.69 PendingStatus20Choice

*Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Forwarded <Fwdd>	[1..1]	±		1818
Or}	UnderInvestigation <UdrInvstgtn>	[1..1]	±		1819

#### 36.1.32.69.1 Forwarded <Fwdd>

*Presence:* [1..1]

*Definition:* Allegement is forwarded.

**Forwarded <Fwdd>** contains the following elements (see "[NoSpecifiedReason1](#)" on page 1603 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1603

### 36.1.32.69.2 UnderInvestigation <UdrInvstgtn>

*Presence:* [1..1]

*Definition:* Allegement is under investigation.

**UnderInvestigation <UdrInvstgtn>** contains the following elements (see "[NoSpecifiedReason1](#)" on page 1603 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1603

## 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		1819
Or}	Proprietary <Prtry>	[1..1]	Text		1819

#### 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 1855

#### 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 1980

## 36.1.34 Transaction Type

### 36.1.34.1 SettlementTransactionCondition26Choice

*Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1820
Or}	Proprietary <Prtry>	[1..1]	±		1820

#### 36.1.34.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as an ISO 20022 code.

*Datatype:* "SettlementTransactionCondition4Code" on page 1956

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.

#### 36.1.34.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification47" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

#### 36.1.34.2 TradeTransactionCondition6Choice

*Definition:* Choice of format for the trade transaction condition.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1821
Or}	Proprietary <Prtry>	[1..1]	±		1822

### 36.1.34.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Trade conditions expressed as an ISO 20022 code.

*Datatype:* "TradeTransactionCondition4Code" on page 1960

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).

CodeName	Name	Definition
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).

### 36.1.34.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Trade conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.34.3 TransactionActivity4Choice

*Definition:* Choice of format for the transaction activity identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1822
Or}	Proprietary <Prtry>	[1..1]	±		1823

#### 36.1.34.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Transaction type expressed as an ISO 20022 code.

*Datatype:* "[TransactionActivity1Code](#)" on page 1962

CodeName	Name	Definition
BOLE	BorrowingLendingActivity	Transaction relates to lending/borrowing.

CodeName	Name	Definition
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.

### 36.1.34.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see ["GenericIdentification47" on page 1337](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.34.4 SettlementTransactionCondition22Choice

*Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1823
Or}	Proprietary <Prtry>	[1..1]	±		1824

#### 36.1.34.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as an ISO 20022 code.

*Datatype:* ["SettlementTransactionCondition6Code" on page 1956](#)

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.

#### 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 "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.34.5 SettlementTransactionCondition28Choice

*Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1825
Or}	Proprietary <Prtry>	[1..1]	±		1826

#### 36.1.34.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as an ISO 20022 code.

*Datatype:* "[SettlementTransactionCondition10Code](#)" on page 1950

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.

CodeName	Name	Definition
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.

### 36.1.34.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

**36.1.34.6 SettlementTransactionCondition29Choice**

*Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1827
Or}	Proprietary <Prtry>	[1..1]	±		1828

**36.1.34.6.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as an ISO 20022 code.

*Datatype:* "SettlementTransactionCondition8Code" on page 1957

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.

CodeName	Name	Definition
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
UNEX	Unexposed	Delivery cannot be performed until money is received.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
TRAN	Transformation	Transaction resulting from a transformation.
RHYP	Rehypotheation	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.

### 36.1.34.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchmeNm>	[0..1]	Text		1338

### 36.1.34.7 SettlementTransactionCondition21Choice

*Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1828
Or}	Proprietary <Prtry>	[1..1]	±		1829

#### 36.1.34.7.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as an ISO 20022 code.

*Datatype:* "[SettlementTransactionCondition3Code](#)" on page 1955



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.

### 36.1.34.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification47](#)" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1337
	Issuer <Issr>	[1..1]	Text		1337
	SchemeName <SchemeNm>	[0..1]	Text		1338

## 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 1835

#### 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 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 1835

#### 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.

**36.2.1.3 ImpliedCurrencyAndAmount**

*Definition:* Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

*Type:* Amount

**Format**

minInclusive	0
totalDigits	18
fractionDigits	5

**36.2.1.4 RestrictedFINActiveCurrencyAndAmount**

*Definition:* A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 1835

**Format**

minInclusive	0
totalDigits	14
fractionDigits	5

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 36.2.1.5 RestrictedFINActiveOrHistoricCurrencyAnd13DecimalAmount

*Definition:* A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 1835

#### Format

minInclusive	0
totalDigits	14
fractionDigits	13

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### 36.2.1.6 RestrictedFINActiveOrHistoricCurrencyAndAmount

*Definition:* Number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 1835

#### Format

minInclusive	0
totalDigits	14

fractionDigits 5

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 36.2.1.7 RestrictedFINImpliedCurrencyAndAmount

*Definition:* Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

*Type:* Amount

#### Format

minInclusive 0  
totalDigits 14  
fractionDigits 5

## 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.
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.

CodeName	Name	Definition
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

### 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 allegement was cancelled because of a mistake by the sender or because the alleging party cancelled its instruction.
REMO	Removed	Allegement has been removed since the previous delta statement. The allegement was removed because the alleged party sent its instruction.

### 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.

CodeName	Name	Definition
CANP	PendingCancellation	Cancellation is pending. It is not known at this time whether cancellation can be affected.
DEND	Denied	Cancellation will not be executed.
EXCH	ReceivedAtStockExchange	Cancellation has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Cancellation has been received at the intermediary.
PACK	Accepted	Cancellation request has been acknowledged for further processing by the account servicer.
PARF	PartiallyFilled	Order is partially filled, cancellation processing accepted for the remainder.
REJT	Rejected	Cancellation has been rejected for further processing.
REPR	InRepair	Cancellation request is in repair.

### 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.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CANO	CancelledByOther	Transaction is cancelled by a party other than the instructing party, for example, a market infrastructure such as a stock exchange.

CodeName	Name	Definition
CREG	CancelledByIssuerRegistrar	Transaction has been cancelled by the issuer/registrar.

### 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.
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 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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
DVCA	CashDividend	Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency.
CHAN	Change	Information regarding a change further described in the corporate action details.
COOP	CompanyOption	Company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date.
CLSA	ClassActionProposedSettlement	Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction.
CONS	Consent	Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond.
CONV	Conversion	Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ratio.
CREV	CreditEvent	Occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill its financial obligations (as defined in terms and conditions).
DECR	DecreaseInValue	Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders.
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.

CodeName	Name	Definition
DSCL	Disclosure	Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer.
DVOP	DividendOption	Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market.
DRIP	DividendReinvestment	Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend.
DRAW	Drawing	Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way.
DTCH	DutchAuction	Action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer.
EXOF	Exchange	Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation".
REDM	FinalMaturity	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity.
MCAL	FullCall	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity.
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.



CodeName	Name	Definition
INTR	InterestPayment	Interest payment distributed to holders of an interest bearing asset.
RHDI	IntermediateSecuritiesDistribution	Distribution of intermediate securities that gives the holder the right to take part in a future event.
LIQU	LiquidationDividend	Distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security.
EXTM	MaturityExtension	As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval.
MRGR	Merger	Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange.
NOOF	NonOfficialOffer	Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer.
CERT	NonUSTEFRADCertification	Non-US beneficial owner certification requirement for exchange of temporary to permanent notes.
ODLT	OddLotSalePurchase	Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer.
OTHR	OtherEvent	Other event, use only when no other event type applies, for example, a new event type.
PARI	PariPassu	Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, 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).

CodeName	Name	Definition
PRED	PartialRedemptionWithPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs.
PINK	PayInKind	Interest payment, in any kind except cash, distributed to holders of an interest bearing asset.
PLAC	PlaceOfIncorporation	Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar.
PDEF	Prefunding	Also called partial defeasance. Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity.
PRI0	PriorityIssue	Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders.
BPUT	PutRedemption	Early redemption of a security at the election of the holder subject to the terms and condition of the issue with no reduction in nominal value.
REDO	Redenomination	Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency.
REMK	RemarketingAgreement	Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders.
BIDS	RepurchaseOffer	Repurchase offer / issuer bid / reverse rights. Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities.
SPLR	ReverseStockSplit	Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly.
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.

CodeName	Name	Definition
SHPR	SharesPremiumDividend	Corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications.
SMAL	SmallestNegotiableUnit	Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit.
SOFF	SpinOff	Distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment.
DVSE	StockDividend	Dividend paid to shareholders in the form of equities of the issuing corporation.
SPLF	StockSplit	Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly.
TREC	TaxReclaim	Event related to tax reclaim activities.
TEND	Tender	Offer made to holders by a third party, requesting them to sell (tender) or exchange their securities.
DLST	TradingStatusDelisted	Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation.
SUSP	TradingStatusSuspended	Trading in the security has been suspended.
EXWA	WarrantExercise	Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue).
WTRC	WithholdingTaxReliefCertification	Certification process for withholding tax reduction or exemption based on the tax status of the holder.
WRTH	Worthless	Booking out of valueless securities.
ACCU	Accumulation	Funds related event in which the income (for example accumulation units) that 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.

CodeName	Name	Definition
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.

CodeName	Name	Definition
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.
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.
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.

CodeName	Name	Definition
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
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](http://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](http://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](http://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](http://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](http://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.
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.

CodeName	Name	Definition
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	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.

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.

### 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 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.
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.

### 36.2.2.51 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).

CodeName	Name	Definition
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.
PART	TradeSettlesInPartials	Trade will settle in partials.

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	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 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.

CodeName	Name	Definition
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.
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.



CodeName	Name	Definition
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 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

CodeName	Name	Definition
		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 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).

CodeName	Name	Definition
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 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.

CodeName	Name	Definition
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 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.

CodeName	Name	Definition
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.
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.



CodeName	Name	Definition
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.
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.
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.

CodeName	Name	Definition
		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.
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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
		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.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.

CodeName	Name	Definition
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.

CodeName	Name	Definition
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.



CodeName	Name	Definition
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 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.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.

CodeName	Name	Definition
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.

CodeName	Name	Definition
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.

CodeName	Name	Definition
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

### 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.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.

CodeName	Name	Definition
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.

CodeName	Name	Definition
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
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.
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.

CodeName	Name	Definition
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.



CodeName	Name	Definition
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.

CodeName	Name	Definition
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
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.

### 36.2.2.82 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.

CodeName	Name	Definition
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

CodeName	Name	Definition
		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.
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.

CodeName	Name	Definition
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
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.
DQUA	QuantityDisagreement	Quantity of financial instruments does not match.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
MCER	MissingCertification	Awaiting receipt of adequate certification.
NPAY	NoPayment	Payment has not been made by issuer.
NSEC	NotDelivered	Financial instruments have not been delivered by the issuer.
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
VLDA	ValidForTaxAuthorities	For tax reclaim, the event is pending, the tax reclaim is valid for the tax authorities.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
OTHR	Other	Other. See Narrative.

CodeName	Name	Definition
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.
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.

CodeName	Name	Definition
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.



CodeName	Name	Definition
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.

CodeName	Name	Definition
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

### 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

**36.2.7.4 RestrictedFINDecimalNumber**

*Definition:* Number of objects represented as a decimal number, for example, 0.75 or 45.6.

*Type:* Quantity

**Format**

totalDigits	14
fractionDigits	14

**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}
---------	----------

### 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}
---------	----------------

### 36.2.9.3 Exact4NumericText

*Definition:* Specifies a numeric string with an exact length of 4 digits.

*Type:* Text

#### Format

pattern	[0-9]{4}
---------	----------

### 36.2.9.4 Exact5NumericText

*Definition:* Specifies a numeric string with an exact length of 5 digits.

*Type:* Text

**Format**

pattern	[0-9]{5}
---------	----------

**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}
---------	--

**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 Max350Text

*Definition:* Specifies a character string with a maximum length of 350 characters.

*Type:* Text

#### Format

minLength	1
maxLength	350

### 36.2.9.12 Max35Text

*Definition:* Specifies a character string with a maximum length of 35 characters.

*Type:* Text

#### Format

minLength	1
maxLength	35

### 36.2.9.13 Max4AlphaNumericText

*Definition:* Specifies an alphanumeric string with a maximum length of 4 characters.

*Type:* Text

#### Format

minLength	1
maxLength	4
pattern	[a-zA-Z0-9]{1,4}

### 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 Max5NumericText**

*Definition:* Specifies a numeric string with a maximum length of 5 digits.

*Type:* Text

**Format**

pattern	[0-9]{1,5}
---------	------------

**36.2.9.16 Max70Text**

*Definition:* Specifies a character string with a maximum length of 70characters.

*Type:* Text

**Format**

minLength	1
maxLength	70

**36.2.9.17 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}
---------	-------------------------------

**36.2.9.18 RestrictedFINExact2Text**

*Definition:* Specifies a character string with an exact length of 2 characters that must has a pattern XX|TS.

*Type:* Text

**Format**

length	2
pattern	XX TS

**36.2.9.19 RestrictedFINMax16Text**

*Definition:* Specifies a character string with a maximum length of 16 characters. It has a pattern `([^\r\n/]+)` that disables the use of slash "/" at the beginning and end of line and double slash "//" within the line.

*Type:* Text

**Format**

minLength	1
maxLength	16
pattern	<code>([^\r\n/]+)</code>

**36.2.9.20 RestrictedFINMax23Text**

*Definition:* Specifies a character string with a maximum length of 23 characters. It has a pattern `([^\r\n/]+)` that disables the use of slash "/" at the beginning and end of line and double slash "//" within the line.

*Type:* Text

**Format**

minLength	1
maxLength	23
pattern	<code>([^\r\n/]+)</code>

**36.2.9.21 RestrictedFINMax30Text**

*Definition:* Specifies a character string with a maximum length of 30 characters. It has a pattern `([^\r\n/]+)` that disables the use of slash "/" at the beginning and end of line and double slash "//" within the line.

*Type:* Text

**Format**

minLength	1
maxLength	30
pattern	<code>([^\r\n/]+)</code>

**36.2.9.22 RestrictedFINMax35Text**

*Definition:* Specifies a character string with a maximum length of 35 characters. It has a pattern `([^\r\n/]+)` that disables the use of slash "/" at the beginning and end of line and double slash "//" within the line.

*Type:* Text

**Format**

minLength	1
maxLength	35

pattern ([^]+/)+([^\r\n]+)([^\r\n]\*)

### 36.2.9.23 RestrictedFINMax8Text

*Definition:* Specifies a character string with a maximum length of 8 characters. It has a pattern ([^]+/)+([^\r\n]+)([^\r\n]\*) that disables the use of slash "/" at the beginning and end of line and double slash "/" within the line.

*Type:* Text

#### Format

minLength	1
maxLength	8
pattern	([^]+/)+([^\r\n]+)([^\r\n]*)

### 36.2.9.24 RestrictedFINX2Max34Text

*Definition:* Specifies a character string with a maximum length of 34 characters limited to character set X, that is, a-z A-Z / - ? : ( ) . , ' + .

*Type:* Text

#### Format

minLength	1
maxLength	34
pattern	[0-9a-zA-Z/\-?:\(\)\.,'\+ ]{1,34}

### 36.2.9.25 RestrictedFINXMax140Text

*Definition:* Specifies a character string with a maximum length of 140 characters limited to character set X, that is, a-z A-Z / - ? : ( ) . , ' + .

*Type:* Text

#### Format

minLength	1
maxLength	140
pattern	[0-9a-zA-Z/\-?:\(\)\.,'\+ ]{1,140}

### 36.2.9.26 RestrictedFINXMax16Text

*Definition:* Specifies a character string with a maximum length of 16 characters. It has a pattern that disables the use of characters that is not part of the character set X, that is, that is not a-z A-Z / - ? : ( ) . , ' + , and disable the use of slash "/" at the beginning and end of line and double slash "/" within the line.

*Type:* Text

#### Format

minLength	1
-----------	---

maxLength	16
pattern	<code>([0-9a-zA-Z\-\?\:\(\)\.,'\+ ]([0-9a-zA-Z\-\?\:\(\)\.,'\+ ]*([0-9a-zA-Z\-\?\:\(\)\.,'\+ ])?)*)</code>

### 36.2.9.27 RestrictedFINXMax210Text

*Definition:* Specifies a character string with a maximum length of 210 characters limited to character set X, that is, a-z A-Z / - ? : ( ) . , ' + .

*Type:* Text

#### Format

minLength	1
maxLength	210
pattern	<code>[0-9a-zA-Z\-\?\:\(\)\.,'\+ ]{1,210}</code>

### 36.2.9.28 RestrictedFINXMax24Text

*Definition:* Specifies a character string with a maximum length of 24 characters. It has a pattern that disables the use of characters that is not part of the character set X, that is, that is not a-z A-Z / - ? : ( ) . , ' + , and disable the use of slash "/" at the beginning and end of line and double slash "/" within the line.

*Type:* Text

#### Format

minLength	1
maxLength	24
pattern	<code>([0-9a-zA-Z\-\?\:\(\)\.,'\+ ]([0-9a-zA-Z\-\?\:\(\)\.,'\+ ]*([0-9a-zA-Z\-\?\:\(\)\.,'\+ ])?)*)</code>

### 36.2.9.29 RestrictedFINXMax30Text

*Definition:* Specifies a character string with a maximum length of 30 characters. It has a pattern that disables the use of characters that is not part of the character set X, that is, that is not a-z A-Z / - ? : ( ) . , ' + , and disable the use of slash "/" at the beginning and end of line and double slash "/" within the line.

*Type:* Text

#### Format

minLength	1
maxLength	30
pattern	<code>([0-9a-zA-Z\-\?\:\(\)\.,'\+ ]([0-9a-zA-Z\-\?\:\(\)\.,'\+ ]*([0-9a-zA-Z\-\?\:\(\)\.,'\+ ])?)*)</code>

### 36.2.9.30 RestrictedFINXMax31Text

*Definition:* Specifies a character string with a maximum length of 31 characters limited to character set X, that is, a-z A-Z / - ? : ( ) . , ' + .

*Type:* Text

**Format**

minLength	1
maxLength	31
pattern	[0-9a-zA-Z\-\?:\(\)\.,\'+ ]{1,31}

### 36.2.9.31 RestrictedFINXMax34Text

*Definition:* Specifies a character string with a maximum length of 34 characters. It has a pattern that disables the use of characters that is not part of the character set X, that is, that is not a-z A-Z / - ? : ( ) . , ' + , and disable the use of slash "/" at the beginning and end of line and double slash "/" within the line.

*Type:* Text

**Format**

minLength	1
maxLength	34
pattern	(([0-9a-zA-Z\-\?:\(\)\.,\'+ ]([0-9a-zA-Z\-\?:\(\)\.,\'+ ]*([0-9a-zA-Z\-\?:\(\)\.,\'+ ])?)*))

### 36.2.9.32 RestrictedFINXMax350Text

*Definition:* Specifies a character string with a maximum length of 350 characters limited to character set X, that is, a-z A-Z / - ? : ( ) . , ' + .

*Type:* Text

**Format**

minLength	1
maxLength	350
pattern	[0-9a-zA-Z\-\?:\(\)\.,\n\r,\'+ ]{1,350}

### 36.2.9.33 RestrictedFINXMax35Text

*Definition:* Specifies a character string with a maximum length of 35 characters limited to character set X, that is, a-z A-Z / - ? : ( ) . , ' + .

*Type:* Text

**Format**

minLength	1
maxLength	35
pattern	[0-9a-zA-Z\-\?:\(\)\.,\'+ ]{1,35}

### 36.2.9.34 RestrictedFINXMax52Text

*Definition:* Specifies a character string with a maximum length of 52 characters limited to character set X, that is, a-z A-Z / - ? : ( ) . , ' + .

*Type:* Text

#### Format

minLength	1
maxLength	52
pattern	[0-9a-zA-Z/\-?\:(\)\.,\'+ ]{1,52}

### 36.2.9.35 RestrictedFINXMax8Text

*Definition:* Specifies a character string with a maximum length of 8 characters limited to character set X, that is, a-z A-Z / - ? : ( ) . , ' + .

*Type:* Text

#### Format

minLength	1
maxLength	8
pattern	[0-9a-zA-Z/\-?\:(\)\.,\'+ ]{1,8}