

ISO 20022

Financial Instruments and Transactions Regulatory Reporting (Trade Repository Reporting)

Message Definition Report - Part 2

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

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1 Message Set Overview

Introduction

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

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
auth.029.001.02 DerivativesTradeReportQueryV02	The DerivativesTradeReportQuery message is sent by the supervisory authority system to the trade repositories, to query data based on the search criteria for the trade transaction as defined by the system user.
auth.030.001.02 DerivativesTradeReportV02	The DerivativesTradeReport is sent by the reporting entities to provide transaction data to the trade repositories (TRs) or by the trade repositories (TRs) to the competent authorities.
auth.031.001.01 FinancialInstrumentReportingStatusAdviceV01	The FinancialInstrumentReportingStatusAdvice message is sent by the national competent authority to the reporting agent to provide a status advice for the correctness, issues or errors that arise from the submitted report.
auth.090.001.01 DerivativesTradePositionSetReportV01	The DerivativesTradePositionSetReport message is sent by the trade repositories to the supervisory authority system, to report aggregated exposures between a pair of counterparties that comprise positions sets, collateral position sets, currency positions sets and currency collateral position sets.
auth.091.001.01 DerivativesTradeReconciliationStatisticalReportV01	The DerivativesTradeReportReconciliationStatisticalReport message is sent by the trade repositories to the supervisory authority system, to report cumulative information within the reference period for the reconciliation status of the reported and outstanding derivatives.
auth.092.001.02 DerivativesTradeRejectionStatisticalReportV02	The DerivativesTradeRejectionStatisticalReport message is sent by the the trade repositories to the supervisory authority system, to report statistical information on derivatives submissions.

2 auth.029.001.02 DerivativesTradeReportQueryV02

2.1 MessageDefinition Functionality

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

Outline

The DerivativesTradeReportQueryV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. RequestingAuthority

Indicates the authority that requests the query report.

B. TradeQueryData

Criteria for defining recurrent and ad-hoc queries.

C. SupplementaryData

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

2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradRptQry>	[1..1]			
	RequestingAuthority <RqstngAuthrty>	[1..1]	±		6
	TradeQueryData <TradQryData>	[1..1]			7
{Or	AdHocQuery <AdHocQry>	[1..1]		C12	8
	TradeLifeCycleHistory <TradLifeCyclHstry>	[1..1]	Indicator		9
	OutstandingTradeIndicator <OutsdngTradInd>	[1..1]	Indicator		9
	TradePartyCriteria <TradPtyCrit>	[0..1]	±	C6	10
	FinancialInstrumentCriteria <FinInstrmCrit>	[0..1]	±	C8	10
	TimeCriteria <TmCrit>	[0..1]	±	C9	11
	OtherCriteria <OthrCrit>	[0..1]		C10	11
	ActionType <ActnTp>	[0..*]	CodeSet		12
	ExecutionVenue <ExctnVn>	[0..1]	±		12
	NatureOfCounterparty <NtrOfCtrPty>	[0..1]	CodeSet		13
	CorporateSector <CorpSctr>	[0..1]	±		13
	AssetClass <AsstClss>	[0..*]	CodeSet		13
	ProductClassification <PdctClssfctn>	[0..1]	±		14
Or}	RecurrentQuery <RcrntQry>	[1..1]			14
	QueryType <QryTp>	[1..1]	Text		14
	Frequency <Frqcy>	[1..1]		C3, C4, C5	14
	FrequencyType <FrqcyTp>	[1..1]	CodeSet		15
	DeliveryDay <DlvryDay>	[0..*]	CodeSet		15
	DayOfMonth <DayOfMnth>	[0..*]	Quantity		16
	ValidUntil <VldUntil>	[1..1]	Date		16
	SupplementaryData <SplmtryData>	[0..*]	±	C11	16

2.3 Constraints

C1 AnyBIC

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

C2 Country

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

C3 Frequency1Rule

If FrequencyType is Adhoc (ADHO), then DeliveryDay must be present.

C4 Frequency2Rule

If FrequencyType is Weekly (WEEK), then DeliveryDay must be present and may occur only once.

C5 Frequency3Rule

If FrequencyType is Monthly (MNTH), then DayOfMonth must be present and may occur only once.

C6 OneElementPresentRule

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

C7 OneElementPresentRule

At least one of the 3 elements must be present.

C8 OneElementPresentRule

At least one of Identification or UnderlyingInstrumentIdentification must be present.

C9 OneElementPresentRule

At least one of the 4 elements must be present.

C10 OneElementPresentRule

At least one of the 6 elements must be present.

C11 SupplementaryDataRule

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

C12 TimeCriteriaReportingDateTimeRule

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

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 RequestingAuthority <RqstngAuthrty>

Presence: [1..1]

Definition: Indicates the authority that requests the query report.

RequestingAuthority <RqstngAuthrty> contains one of the following elements (see "PartyIdentification121Choice" on page 262 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	262
Or	LegalEntityIdentifier <LglNttyldr>	[1..1]	IdentifierSet		262
Or	NameAndAddress <NmAndAdr>	[1..1]	±		262
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		263

2.4.2 TradeQueryData <TradQryData>

Presence: [1..1]

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

TradeQueryData <TradQryData> contains one of the following **TradeReportQuery10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AdHocQuery <AdHocQry>	[1..1]		C12	8
	TradeLifeCycleHistory <TradLifeCyclHstry>	[1..1]	Indicator		9
	OutstandingTradeIndicator <OutsdngTradInd>	[1..1]	Indicator		9
	TradePartyCriteria <TradPtyCrit>	[0..1]	±	C6	10
	FinancialInstrumentCriteria <FinInstrmCrit>	[0..1]	±	C8	10
	TimeCriteria <TmCrit>	[0..1]	±	C9	11
	OtherCriteria <OthrCrit>	[0..1]		C10	11
	ActionType <ActnTp>	[0..*]	CodeSet		12
	ExecutionVenue <ExctnVn>	[0..1]	±		12
	NatureOfCounterparty <NtrOfCtrPty>	[0..1]	CodeSet		13
	CorporateSector <CorpSctr>	[0..1]	±		13
	AssetClass <AsstClss>	[0..*]	CodeSet		13
	ProductClassification <PdctClssfctn>	[0..1]	±		14
Or}	RecurrentQuery <RcrntQry>	[1..1]			14
	QueryType <QryTp>	[1..1]	Text		14
	Frequency <Frqcy>	[1..1]		C3, C4, C5	14
	FrequencyType <FrqcyTp>	[1..1]	CodeSet		15
	DeliveryDay <DlvryDay>	[0..*]	CodeSet		15
	DayOfMonth <DayOfMnth>	[0..*]	Quantity		16
	ValidUntil <VldUntil>	[1..1]	Date		16

2.4.2.1 AdHocQuery <AdHocQry>

Presence: [1..1]

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

Impacted by: C12 "TimeCriteriaReportingDateTimeRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeLifeCycleHistory <TradLifeCyclHstry>	[1..1]	Indicator		9
	OutstandingTradeIndicator <OutsdngTradInd>	[1..1]	Indicator		9
	TradePartyCriteria <TradPtyCrit>	[0..1]	±	C6	10
	FinancialInstrumentCriteria <FinInstrmCrit>	[0..1]	±	C8	10
	TimeCriteria <TmCrit>	[0..1]	±	C9	11
	OtherCriteria <OthrCrit>	[0..1]		C10	11
	ActionType <ActnTp>	[0..*]	CodeSet		12
	ExecutionVenue <ExctnVn>	[0..1]	±		12
	NatureOfCounterparty <NtrOfCtrPty>	[0..1]	CodeSet		13
	CorporateSector <CorpSctr>	[0..1]	±		13
	AssetClass <AsstClss>	[0..*]	CodeSet		13
	ProductClassification <PdctClssfctn>	[0..1]	±		14

Constraints

- **TimeCriteriaReportingDateTimeRule**

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

On Condition

/TradeLifeCycleHistory is equal to value 'false'

Following Must be True

/TimeCriteria/ReportingDateTime Must be absent

2.4.2.1.1 TradeLifeCycleHistory <TradLifeCyclHstry>

Presence: [1..1]

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

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 359):

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

2.4.2.1.2 OutstandingTradeIndicator <OutsdngTradInd>

Presence: [1..1]

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 359):

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

2.4.2.1.3 TradePartyCriteria <TradPtyCrit>

Presence: [0..1]

Definition: Query criteria related to counterparties.

Impacted by: C6 "OneElementPresentRule"

TradePartyCriteria <TradPtyCrit> contains the following elements (see "TradePartyQueryCriteria3" on page 258 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Operator <Oprr>	[1..1]	CodeSet		258
	ReportingCounterparty <RptgCtrPty>	[0..1]	±	C7	259
	OtherCounterparty <OthrCtrPty>	[0..1]	±	C7	259
	Beneficiary <Bnfcry>	[0..1]	±	C7	260
	SubmittingAgent <SubmitgAgt>	[0..1]	±	C7	260
	Broker <Brkr>	[0..1]	±	C7	261
	CCP <CCP>	[0..1]	±	C7	261

Constraints

- **OneElementPresentRule**

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

2.4.2.1.4 FinancialInstrumentCriteria <FinInstrmCrit>

Presence: [0..1]

Definition: Indicates the query criteria related to financial instruments.

Impacted by: C8 "OneElementPresentRule"

FinancialInstrumentCriteria <FinInstrmCrit> contains the following elements (see "TradeSecurityIdentificationQueryCriteria2" on page 238 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Operator <Oprr>	[1..1]	CodeSet		238
	Identification <Id>	[0..*]	±		238
	UnderlyingInstrumentIdentification <UndrlygInstrmId>	[0..*]	±		238

Constraints

- **OneElementPresentRule**

At least one of Identification or UnderlyingInstrumentIdentification must be present.

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

2.4.2.1.5 TimeCriteria <TmCrit>

Presence: [0..1]

Definition: Query criteria related to time values.

Impacted by: C9 "OneElementPresentRule"

TimeCriteria <TmCrit> contains the following elements (see "TradeDateTimeQueryCriteria2" on page 234 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <RptgDtTm>	[0..1]	±		235
	ExecutionDateTime <ExctnDtTm>	[0..1]	±		235
	MaturityDate <MtrtyDt>	[0..1]			236
{Or	Range <Rg>	[1..1]			236
	FromDate <FrDt>	[0..1]	Date		236
	ToDate <ToDt>	[1..1]	Date		236
Or}	NotReported <NotRptd>	[1..1]	CodeSet		236
	TerminationDate <TermntnDt>	[0..1]			237
{Or	Range <Rg>	[1..1]			237
	FromDate <FrDt>	[0..1]	Date		237
	ToDate <ToDt>	[1..1]	Date		237
Or}	NotReported <NotRptd>	[1..1]	CodeSet		237

Constraints

- **OneElementPresentRule**

At least one of the 4 elements must be present.

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

2.4.2.1.6 OtherCriteria <OthrCrit>

Presence: [0..1]

Definition: Query criteria related to other fields.

Impacted by: C10 "OneElementPresentRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ActionType <ActnTp>	[0..*]	CodeSet		12
	ExecutionVenue <ExctnVn>	[0..1]	±		12
	NatureOfCounterparty <NtrOfCtrPty>	[0..1]	CodeSet		13
	CorporateSector <CorpSctr>	[0..1]	±		13
	AssetClass <AsstClss>	[0..*]	CodeSet		13
	ProductClassification <PdctClssfctn>	[0..1]	±		14

Constraints

- **OneElementPresentRule**

At least one of the 6 elements must be present.

2.4.2.1.6.1 ActionType <ActnTp>

Presence: [0..*]

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

Datatype: "TransactionOperationType3Code" on page 349

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

2.4.2.1.6.2 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Indicates the execution venue of the reported transaction.

ExecutionVenue <ExctnVn> contains one of the following elements (see "SecuritiesTradeVenueCriteria1Choice" on page 169 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MIC <MIC>	[1..*]	IdentifierSet		170
Or}	AnyMIC <AnyMIC>	[1..1]	CodeSet		170

2.4.2.1.6.3 NatureOfCounterparty <NtrOfCtrPty>

Presence: [0..1]

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

Datatype: "PartyNatureType1Code" on page 344

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

2.4.2.1.6.4 CorporateSector <CorpSctr>

Presence: [0..1]

Definition: Specifies the corporate sector of the reporting counterparty.

CorporateSector <CorpSctr> contains the following elements (see "CorporateSectorCriteria3" on page 245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionSector <FISctr>	[0..*]	CodeSet		245
	NonFinancialInstitutionSector <NFISctr>	[0..*]	CodeSet		245
	NotReported <NotRptd>	[0..1]	CodeSet		246

2.4.2.1.6.5 AssetClass <AsstClss>

Presence: [0..*]

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

Datatype: "ProductType4Code" on page 346

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

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

2.4.2.1.6.6 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Indicates the product classification of the reported transaction.

ProductClassification <PdctClssfctn> contains the following elements (see "ProductClassificationCriteria1" on page 248 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[0..*]	IdentifierSet		248
	UniqueProductIdentifier <UnqPdctldr>	[0..*]	Text		248

2.4.2.2 RecurrentQuery <RcrntQry>

Presence: [1..1]

Definition: Query criteria specifically applied to recurrent queries.

RecurrentQuery <RcrntQry> contains the following **TradeRecurrentQuery5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QueryType <QryTp>	[1..1]	Text		14
	Frequency <Frqcy>	[1..1]		C3, C4, C5	14
	FrequencyType <FrqcyTp>	[1..1]	CodeSet		15
	DeliveryDay <DlrvyDay>	[0..*]	CodeSet		15
	DayOfMonth <DayOfMnth>	[0..*]	Quantity		16
	ValidUntil <VldUntil>	[1..1]	Date		16

2.4.2.2.1 QueryType <QryTp>

Presence: [1..1]

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

Datatype: "Max1000Text" on page 361

2.4.2.2.2 Frequency <Frqcy>

Presence: [1..1]

Definition: Defines the requested frequency of the recurrent query.

Impacted by: C3 "Frequency1Rule", C4 "Frequency2Rule", C5 "Frequency3Rule"

Frequency <Frqcy> contains the following **TradeQueryExecutionFrequency3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FrequencyType <FrqcyTp>	[1..1]	CodeSet		15
	DeliveryDay <DlvryDay>	[0..*]	CodeSet		15
	DayOfMonth <DayOfMnth>	[0..*]	Quantity		16

Constraints

- **Frequency1Rule**

If FrequencyType is Adhoc (ADHO), then DeliveryDay must be present.

- **Frequency2Rule**

If FrequencyType is Weekly (WEEK), then DeliveryDay must be present and may occur only once.

- **Frequency3Rule**

If FrequencyType is Monthly (MNTH), then DayOfMonth must be present and may occur only once.

2.4.2.2.2.1 FrequencyType <FrqcyTp>

Presence: [1..1]

Definition: Specifies the frequency type of the trade query execution.

Datatype: "Frequency14Code" on page 337

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
ADHO	Adhoc	Event takes place on request or as necessary.

2.4.2.2.2.2 DeliveryDay <DlvryDay>

Presence: [0..*]

Definition: Specifies the day of the expected delivery of the query response.

Datatype: "WeekDay3Code" on page 355

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.

CodeName	Name	Definition
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

2.4.2.2.2.3 DayOfMonth <DayOfMnth>

Presence: [0..*]

Definition: Day of the month of the monthly query execution.

Datatype: "DayOfMonthNumber" on page 359

2.4.2.2.3 ValidUntil <VldUntil>

Presence: [1..1]

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

Datatype: "ISODate" on page 356

2.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C11 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		170
	Envelope <Envlp>	[1..1]	(External Schema)		171

Constraints

- **SupplementaryDataRule**

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

3 auth.030.001.02 DerivativesTradeReportV02

3.1 MessageDefinition Functionality

The DerivativesTradeReport is sent by the reporting entities to provide transaction data to the trade repositories (TRs) or by the trade repositories (TRs) to the competent authorities.

Outline

The DerivativesTradeReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to metadata of report message.

B. TradeData

Data concerning the reporting trade.

C. SupplementaryData

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

3.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradRpt>	[1..1]			
	ReportHeader <RptHdr>	[1..1]			23
	QueryExecutionDate <QryExctnDt>	[0..1]	Date		24
	MessagePagination <MsgPgntn>	[1..1]	±		24
	NumberRecords <NbRcrds>	[1..1]	Quantity		24
	TradeData <TradData>	[1..1]			24
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		28
Or	Report <Rpt>	[1..*]			29
{Or	New <New>	[1..1]			33
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			34
	Counterparty <CtrPty>	[1..1]	±		34
	Valuation <Valtn>	[0..1]	±	C9	34
	Collateral <Coll>	[0..1]	±	C4	35
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		36
	CommonTradeData <CmonTradData>	[1..1]			36
	ContractData <CtrctData>	[0..1]	±		36
	TransactionData <TxData>	[1..1]	±		36
	Level <Lv>	[0..1]	CodeSet		38
	TechnicalAttributes <TechAttrbts>	[0..1]	±		38
	SupplementaryData <SplmtryData>	[0..*]	±	C21	38
Or	Modification <Mod>	[1..1]			39
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			39
	Counterparty <CtrPty>	[1..1]	±		39
	Valuation <Valtn>	[0..1]	±	C9	40
	Collateral <Coll>	[0..1]	±	C4	40
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		41
	CommonTradeData <CmonTradData>	[1..1]			41
	ContractData <CtrctData>	[0..1]	±		42
	TransactionData <TxData>	[1..1]	±		42
	Level <Lv>	[0..1]	CodeSet		44

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalAttributes <TechAttrbts>	[0..1]	±		44
	SupplementaryData <SplmtryData>	[0..*]	±	C21	44
Or	Correction <Crrctn>	[1..1]			45
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			45
	Counterparty <CtrPty>	[1..1]	±		45
	Valuation <Valtn>	[0..1]	±	C9	46
	Collateral <Coll>	[0..1]	±	C4	46
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		47
	CommonTradeData <CmonTradData>	[1..1]			47
	ContractData <CtrctData>	[0..1]	±		48
	TransactionData <TxData>	[1..1]	±		48
	Level <Lvl>	[0..1]	CodeSet		50
	TechnicalAttributes <TechAttrbts>	[0..1]	±		50
	SupplementaryData <SplmtryData>	[0..*]	±	C21	50
Or	Termination <Termntn>	[1..1]			51
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			51
	Counterparty <CtrPty>	[1..1]	±		51
	Valuation <Valtn>	[0..1]	±	C9	52
	Collateral <Coll>	[0..1]	±	C4	52
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		53
	CommonTradeData <CmonTradData>	[1..1]			53
	ContractData <CtrctData>	[0..1]	±		54
	TransactionData <TxData>	[1..1]	±		54
	Level <Lvl>	[0..1]	CodeSet		56
	TechnicalAttributes <TechAttrbts>	[0..1]	±		56
	SupplementaryData <SplmtryData>	[0..*]	±	C21	56
Or	PositionComponent <PosCmpnt>	[1..1]			57
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			57
	Counterparty <CtrPty>	[1..1]	±		57
	Valuation <Valtn>	[0..1]	±	C9	58
	Collateral <Coll>	[0..1]	±	C4	58

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		59
	CommonTradeData <CmonTradData>	[1..1]			59
	ContractData <CtrctData>	[0..1]	±		60
	TransactionData <TxData>	[1..1]	±		60
	Level <Lvl>	[0..1]	CodeSet		62
	TechnicalAttributes <TechAttrbts>	[0..1]	±		62
	SupplementaryData <SplmtryData>	[0..*]	±	C21	62
Or	ValuationUpdate <ValtnUpd>	[1..1]			63
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			63
	Counterparty <CtrPty>	[1..1]	±		63
	Valuation <Valtn>	[0..1]	±	C9	64
	Collateral <Coll>	[0..1]	±	C4	64
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		65
	CommonTradeData <CmonTradData>	[1..1]			65
	ContractData <CtrctData>	[0..1]	±		66
	TransactionData <TxData>	[1..1]	±		66
	Level <Lvl>	[0..1]	CodeSet		68
	TechnicalAttributes <TechAttrbts>	[0..1]	±		68
	SupplementaryData <SplmtryData>	[0..*]	±	C21	68
Or	Compression <Cmprssn>	[1..1]			69
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			69
	Counterparty <CtrPty>	[1..1]	±		69
	Valuation <Valtn>	[0..1]	±	C9	70
	Collateral <Coll>	[0..1]	±	C4	70
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		71
	CommonTradeData <CmonTradData>	[1..1]			71
	ContractData <CtrctData>	[0..1]	±		72
	TransactionData <TxData>	[1..1]	±		72
	Level <Lvl>	[0..1]	CodeSet		74
	TechnicalAttributes <TechAttrbts>	[0..1]	±		74
	SupplementaryData <SplmtryData>	[0..*]	±	C21	74

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	Error <Err>	[1..1]			75
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			75
	Counterparty <CtrPty>	[1..1]	±		75
	Valuation <Valtn>	[0..1]	±	C9	76
	Collateral <Coll>	[0..1]	±	C4	76
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		77
	CommonTradeData <CmonTradData>	[1..1]			77
	ContractData <CtrctData>	[0..1]	±		78
	TransactionData <TxData>	[1..1]	±		78
	Level <Lvl>	[0..1]	CodeSet		80
	TechnicalAttributes <TechAttrbts>	[0..1]	±		80
	SupplementaryData <SplmtryData>	[0..*]	±	C21	80
Or}	Other <Othr>	[1..1]			81
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			81
	Counterparty <CtrPty>	[1..1]	±		81
	Valuation <Valtn>	[0..1]	±	C9	82
	Collateral <Coll>	[0..1]	±	C4	82
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		83
	CommonTradeData <CmonTradData>	[1..1]			83
	ContractData <CtrctData>	[0..1]	±		84
	TransactionData <TxData>	[1..1]	±		84
	Level <Lvl>	[0..1]	CodeSet		86
	TechnicalAttributes <TechAttrbts>	[0..1]	±		86
	SupplementaryData <SplmtryData>	[0..*]	±	C21	86
Or}	State <Stat>	[1..*]			87
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			87
	Counterparty <CtrPty>	[1..1]	±		87
	Valuation <Valtn>	[0..1]	±	C9	88
	Collateral <Coll>	[0..1]	±	C4	88
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		89
	CommonTradeData <CmonTradData>	[1..1]			89

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]	±		90
	TransactionData <TxData>	[1..1]	±		90
	ContractModification <CtrctMod>	[0..1]	±		92
	TechnicalAttributes <TechAttrbts>	[0..1]	±		92
	SupplementaryData <SplmtryData>	[0..*]	±	C21	92
	SupplementaryData <SplmtryData>	[0..*]	±	C21	93

3.3 Constraints

C1 ActiveCurrency

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

C2 ActiveOrHistoricCurrency

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

C3 AnyBIC

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

C4 CounterpartyRatingThresholdPresenceRule

CounterpartyRatingThresholdIndicator must be False or not present if CounterpartyRatingTriggerIndicator is False or not present.

Expression Language: CounterpartyRatingThresholdIndicator must be False or not present

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 ExchangeRatePresenceRule

ExchangeRate must be present or ForwardExchangeRate must be present.

C8 NumberRule

If Number is negative, then Sign must be present.

C9 OneElementPresentRule

At least one of the 3 elements must be present.

C10 OneElementPresentRule

At least one of the 3 elements must be present.

C11 OneElementPresentRule

At least one of the 2 elements must be present.

C12 OneElementPresentRule

At least one of the 3 elements must be present.

C13 OneElementPresentRule

At least one of the 3 elements must be present.

C14 OneElementPresentRule

At least one of the 2 elements must be present.

C15 OneElementPresentRule

At least one of the 3 elements must be present.

C16 OneElementPresentRule

At least one of the 2 elements must be present.

C17 OneElementPresentRule

At least one of the 5 elements must be present.

C18 OneElementPresentRule

At least one of the 2 elements must be present.

C19 OptionOrSwaptionAttributePresenceRule

OptionType or StrikePrice or OptionExerciseStyle must be present.

C20 PrePostHaircutPresence

At least one of the haircut must be present.

C21 SupplementaryDataRule

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

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to metadata of report message.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QueryExecutionDate <QryExctnDt>	[0..1]	Date		24
	MessagePagination <MsgPgntn>	[1..1]	±		24
	NumberRecords <NbRcrds>	[1..1]	Quantity		24

3.4.1.1 QueryExecutionDate <QryExctnDt>

Presence: [0..1]

Definition: Indicates the day that the query was executed.

Datatype: "ISODate" on page 356

3.4.1.2 MessagePagination <MsgPgntn>

Presence: [1..1]

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

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		242
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		242

3.4.1.3 NumberRecords <NbRcrds>

Presence: [1..1]

Definition: Indicates the number of records in the page.

Datatype: "Number" on page 360

3.4.2 TradeData <TradData>

Presence: [1..1]

Definition: Data concerning the reporting trade.

TradeData <TradData> contains one of the following **TradeData19Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		28
Or	Report <Rpt>	[1..*]			29
{Or	New <New>	[1..1]			33
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			34
	Counterparty <CtrPty>	[1..1]	±		34
	Valuation <Valtn>	[0..1]	±	C9	34
	Collateral <Coll>	[0..1]	±	C4	35
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		36
	CommonTradeData <CmonTradData>	[1..1]			36
	ContractData <CtrctData>	[0..1]	±		36
	TransactionData <TxData>	[1..1]	±		36
	Level <Lvl>	[0..1]	CodeSet		38
	TechnicalAttributes <TechAttrbts>	[0..1]	±		38
	SupplementaryData <SplmtryData>	[0..*]	±	C21	38
Or	Modification <Mod>	[1..1]			39
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			39
	Counterparty <CtrPty>	[1..1]	±		39
	Valuation <Valtn>	[0..1]	±	C9	40
	Collateral <Coll>	[0..1]	±	C4	40
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		41
	CommonTradeData <CmonTradData>	[1..1]			41
	ContractData <CtrctData>	[0..1]	±		42
	TransactionData <TxData>	[1..1]	±		42
	Level <Lvl>	[0..1]	CodeSet		44
	TechnicalAttributes <TechAttrbts>	[0..1]	±		44
	SupplementaryData <SplmtryData>	[0..*]	±	C21	44
Or	Correction <Crrctn>	[1..1]			45
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			45
	Counterparty <CtrPty>	[1..1]	±		45
	Valuation <Valtn>	[0..1]	±	C9	46
	Collateral <Coll>	[0..1]	±	C4	46

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		47
	CommonTradeData <CmonTradData>	[1..1]			47
	ContractData <CtrctData>	[0..1]	±		48
	TransactionData <TxData>	[1..1]	±		48
	Level <Lvl>	[0..1]	CodeSet		50
	TechnicalAttributes <TechAttrbts>	[0..1]	±		50
	SupplementaryData <SplmtryData>	[0..*]	±	C21	50
Or	Termination <Termntn>	[1..1]			51
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			51
	Counterparty <CtrPty>	[1..1]	±		51
	Valuation <Valtn>	[0..1]	±	C9	52
	Collateral <Coll>	[0..1]	±	C4	52
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		53
	CommonTradeData <CmonTradData>	[1..1]			53
	ContractData <CtrctData>	[0..1]	±		54
	TransactionData <TxData>	[1..1]	±		54
	Level <Lvl>	[0..1]	CodeSet		56
	TechnicalAttributes <TechAttrbts>	[0..1]	±		56
	SupplementaryData <SplmtryData>	[0..*]	±	C21	56
Or	PositionComponent <PosCmpnt>	[1..1]			57
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			57
	Counterparty <CtrPty>	[1..1]	±		57
	Valuation <Valtn>	[0..1]	±	C9	58
	Collateral <Coll>	[0..1]	±	C4	58
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		59
	CommonTradeData <CmonTradData>	[1..1]			59
	ContractData <CtrctData>	[0..1]	±		60
	TransactionData <TxData>	[1..1]	±		60
	Level <Lvl>	[0..1]	CodeSet		62
	TechnicalAttributes <TechAttrbts>	[0..1]	±		62
	SupplementaryData <SplmtryData>	[0..*]	±	C21	62

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	ValuationUpdate <ValtnUpd>	[1..1]			63
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			63
	Counterparty <CtrPty>	[1..1]	±		63
	Valuation <Valtn>	[0..1]	±	C9	64
	Collateral <Coll>	[0..1]	±	C4	64
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		65
	CommonTradeData <CmonTradData>	[1..1]			65
	ContractData <CtrctData>	[0..1]	±		66
	TransactionData <TxData>	[1..1]	±		66
	Level <Lvl>	[0..1]	CodeSet		68
	TechnicalAttributes <TechAttrbts>	[0..1]	±		68
	SupplementaryData <SplmtryData>	[0..*]	±	C21	68
Or	Compression <Cmprssn>	[1..1]			69
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			69
	Counterparty <CtrPty>	[1..1]	±		69
	Valuation <Valtn>	[0..1]	±	C9	70
	Collateral <Coll>	[0..1]	±	C4	70
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		71
	CommonTradeData <CmonTradData>	[1..1]			71
	ContractData <CtrctData>	[0..1]	±		72
	TransactionData <TxData>	[1..1]	±		72
	Level <Lvl>	[0..1]	CodeSet		74
	TechnicalAttributes <TechAttrbts>	[0..1]	±		74
	SupplementaryData <SplmtryData>	[0..*]	±	C21	74
Or	Error <Err>	[1..1]			75
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			75
	Counterparty <CtrPty>	[1..1]	±		75
	Valuation <Valtn>	[0..1]	±	C9	76
	Collateral <Coll>	[0..1]	±	C4	76
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		77
	CommonTradeData <CmonTradData>	[1..1]			77

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]	±		78
	TransactionData <TxData>	[1..1]	±		78
	Level <Lvl>	[0..1]	CodeSet		80
	TechnicalAttributes <TechAttrbts>	[0..1]	±		80
	SupplementaryData <SplmtryData>	[0..*]	±	C21	80
Or}	Other <Othr>	[1..1]			81
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			81
	Counterparty <CtrPty>	[1..1]	±		81
	Valuation <Valtn>	[0..1]	±	C9	82
	Collateral <Coll>	[0..1]	±	C4	82
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		83
	CommonTradeData <CmonTradData>	[1..1]			83
	ContractData <CtrctData>	[0..1]	±		84
	TransactionData <TxData>	[1..1]	±		84
	Level <Lvl>	[0..1]	CodeSet		86
	TechnicalAttributes <TechAttrbts>	[0..1]	±		86
	SupplementaryData <SplmtryData>	[0..*]	±	C21	86
Or}	State <Stat>	[1..*]			87
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			87
	Counterparty <CtrPty>	[1..1]	±		87
	Valuation <Valtn>	[0..1]	±	C9	88
	Collateral <Coll>	[0..1]	±	C4	88
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		89
	CommonTradeData <CmonTradData>	[1..1]			89
	ContractData <CtrctData>	[0..1]	±		90
	TransactionData <TxData>	[1..1]	±		90
	ContractModification <CtrctMod>	[0..1]	±		92
	TechnicalAttributes <TechAttrbts>	[0..1]	±		92
	SupplementaryData <SplmtryData>	[0..*]	±	C21	92

3.4.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

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

Datatype: "ReportPeriodActivity1Code" on page 348

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

3.4.2.2 Report <Rpt>

Presence: [1..*]

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

Report <Rpt> contains one of the following **TradeReport15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	New <New>	[1..1]			33
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			34
	Counterparty <CtrPty>	[1..1]	±		34
	Valuation <Valtn>	[0..1]	±	C9	34
	Collateral <Coll>	[0..1]	±	C4	35
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		36
	CommonTradeData <CmonTradData>	[1..1]			36
	ContractData <CtrctData>	[0..1]	±		36
	TransactionData <TxData>	[1..1]	±		36
	Level <Lvl>	[0..1]	CodeSet		38
	TechnicalAttributes <TechAttrbts>	[0..1]	±		38
	SupplementaryData <SplmtryData>	[0..*]	±	C21	38
Or	Modification <Mod>	[1..1]			39
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			39
	Counterparty <CtrPty>	[1..1]	±		39
	Valuation <Valtn>	[0..1]	±	C9	40
	Collateral <Coll>	[0..1]	±	C4	40
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		41
	CommonTradeData <CmonTradData>	[1..1]			41
	ContractData <CtrctData>	[0..1]	±		42
	TransactionData <TxData>	[1..1]	±		42
	Level <Lvl>	[0..1]	CodeSet		44
	TechnicalAttributes <TechAttrbts>	[0..1]	±		44
	SupplementaryData <SplmtryData>	[0..*]	±	C21	44
Or	Correction <Crrctn>	[1..1]			45
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			45
	Counterparty <CtrPty>	[1..1]	±		45
	Valuation <Valtn>	[0..1]	±	C9	46
	Collateral <Coll>	[0..1]	±	C4	46
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		47
	CommonTradeData <CmonTradData>	[1..1]			47

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]	±		48
	TransactionData <TxData>	[1..1]	±		48
	Level <Lvl>	[0..1]	CodeSet		50
	TechnicalAttributes <TechAttrbts>	[0..1]	±		50
	SupplementaryData <SplmtryData>	[0..*]	±	C21	50
Or	Termination <Termtn>	[1..1]			51
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			51
	Counterparty <CtrPty>	[1..1]	±		51
	Valuation <Valtn>	[0..1]	±	C9	52
	Collateral <Coll>	[0..1]	±	C4	52
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		53
	CommonTradeData <CmonTradData>	[1..1]			53
	ContractData <CtrctData>	[0..1]	±		54
	TransactionData <TxData>	[1..1]	±		54
	Level <Lvl>	[0..1]	CodeSet		56
	TechnicalAttributes <TechAttrbts>	[0..1]	±		56
	SupplementaryData <SplmtryData>	[0..*]	±	C21	56
Or	PositionComponent <PosCmpnt>	[1..1]			57
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			57
	Counterparty <CtrPty>	[1..1]	±		57
	Valuation <Valtn>	[0..1]	±	C9	58
	Collateral <Coll>	[0..1]	±	C4	58
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		59
	CommonTradeData <CmonTradData>	[1..1]			59
	ContractData <CtrctData>	[0..1]	±		60
	TransactionData <TxData>	[1..1]	±		60
	Level <Lvl>	[0..1]	CodeSet		62
	TechnicalAttributes <TechAttrbts>	[0..1]	±		62
	SupplementaryData <SplmtryData>	[0..*]	±	C21	62
Or	ValuationUpdate <ValtnUpd>	[1..1]			63
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			63

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		63
	Valuation <Valtn>	[0..1]	±	C9	64
	Collateral <Coll>	[0..1]	±	C4	64
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		65
	CommonTradeData <CmonTradData>	[1..1]			65
	ContractData <CtrctData>	[0..1]	±		66
	TransactionData <TxData>	[1..1]	±		66
	Level <Lvl>	[0..1]	CodeSet		68
	TechnicalAttributes <TechAttrbts>	[0..1]	±		68
	SupplementaryData <SplmtryData>	[0..*]	±	C21	68
Or	Compression <Cmprssn>	[1..1]			69
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			69
	Counterparty <CtrPty>	[1..1]	±		69
	Valuation <Valtn>	[0..1]	±	C9	70
	Collateral <Coll>	[0..1]	±	C4	70
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		71
	CommonTradeData <CmonTradData>	[1..1]			71
	ContractData <CtrctData>	[0..1]	±		72
	TransactionData <TxData>	[1..1]	±		72
	Level <Lvl>	[0..1]	CodeSet		74
	TechnicalAttributes <TechAttrbts>	[0..1]	±		74
	SupplementaryData <SplmtryData>	[0..*]	±	C21	74
Or	Error <Err>	[1..1]			75
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			75
	Counterparty <CtrPty>	[1..1]	±		75
	Valuation <Valtn>	[0..1]	±	C9	76
	Collateral <Coll>	[0..1]	±	C4	76
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		77
	CommonTradeData <CmonTradData>	[1..1]			77
	ContractData <CtrctData>	[0..1]	±		78
	TransactionData <TxData>	[1..1]	±		78

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Level <Lvl>	[0..1]	CodeSet		80
	TechnicalAttributes <TechAttrbts>	[0..1]	±		80
	SupplementaryData <SplmtryData>	[0..*]	±	C21	80
Or}	Other <Othr>	[1..1]			81
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			81
	Counterparty <CtrPty>	[1..1]	±		81
	Valuation <Valtn>	[0..1]	±	C9	82
	Collateral <Coll>	[0..1]	±	C4	82
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		83
	CommonTradeData <CmonTradData>	[1..1]			83
	ContractData <CtrctData>	[0..1]	±		84
	TransactionData <TxData>	[1..1]	±		84
	Level <Lvl>	[0..1]	CodeSet		86
	TechnicalAttributes <TechAttrbts>	[0..1]	±		86
	SupplementaryData <SplmtryData>	[0..*]	±	C21	86

3.4.2.2.1 New <New>

Presence: [1..1]

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

New <New> contains the following **TradeData23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			34
	Counterparty <CtrPty>	[1..1]	±		34
	Valuation <Valtn>	[0..1]	±	C9	34
	Collateral <Coll>	[0..1]	±	C4	35
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		36
	CommonTradeData <CmonTradData>	[1..1]			36
	ContractData <CtrctData>	[0..1]	±		36
	TransactionData <TxData>	[1..1]	±		36
	Level <Lvl>	[0..1]	CodeSet		38
	TechnicalAttributes <TechAttrbts>	[0..1]	±		38
	SupplementaryData <SplmtryData>	[0..*]	±	C21	38

3.4.2.2.1.1 CounterpartySpecificData <CtrPtySpfcData>*Presence:* [1..2]*Definition:* Data specific to counterparties and related fields.**CounterpartySpecificData <CtrPtySpfcData>** contains the following **CounterpartySpecificData29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		34
	Valuation <Valtn>	[0..1]	±	C9	34
	Collateral <Coll>	[0..1]	±	C4	35
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		36

3.4.2.2.1.1.1 Counterparty <CtrPty>*Presence:* [1..1]*Definition:* Data specific to counterparties of the reported transaction/position.**Counterparty <CtrPty>** contains the following elements (see ["TradeCounterpartyReport14"](#) on page 190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		191
	OtherCounterparty <OthrCtrPty>	[1..1]	±		191
	Broker <Brkr>	[0..1]	±		191
	SubmittingAgent <SubmitgAgt>	[0..1]	±		191
	ClearingMember <ClrMmb>	[0..1]	±		192
	Beneficiary <Bnfcry>	[1..2]	±		192

3.4.2.2.1.1.2 Valuation <Valtn>*Presence:* [0..1]*Definition:* Data specific to the valuation of the transaction.*Impacted by:* C9 "OneElementPresentRule"**Valuation <Valtn>** contains the following elements (see ["ContractValuationData6"](#) on page 189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		189
	TimeStamp <TmStmp>	[0..1]	DateTime		190
	Type <Tp>	[0..1]	CodeSet		190

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True
 /ContractValue Must be present
 Or /TimeStamp Must be present
 Or /Type Must be present

3.4.2.2.1.1.3 Collateral <Coll>

Presence: [0..1]

Definition: Information related to collateral agreement existing between counterparties.

Usage: This element is not present when there is no collateral agreement or if no collateral is posted or received.

Impacted by: C4 "CounterpartyRatingThresholdPresenceRule"

Collateral <Coll> contains the following elements (see "TradeCollateralReport5" on page 151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioCode <PrtlfCd>	[1..1]	±		152
	Collateralisation <Collstn>	[0..1]	CodeSet		153
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	±	C20	154
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	±	C20	154
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	±	C20	155
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	±	C20	155
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1, C6	156
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1, C6	157
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		157
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		157

Constraints

- **CounterpartyRatingThresholdPresenceRule**

CounterpartyRatingThresholdIndicator must be False or not present if CounterpartyRatingTriggerIndicator is False or not present.

On Condition
 /CounterpartyRatingTriggerIndicator is absent
 Or /CounterpartyRatingTriggerIndicator is equal to value '0'
 Following Must be True

/CounterpartyRatingThresholdIndicator Must be absent
 Or /CounterpartyRatingThresholdIndicator Must be equal to value '0'

3.4.2.2.1.1.4 ReportingTimeStamp <RptgTmStmp>

Presence: [1..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "ISODatetime" on page 356

3.4.2.2.1.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]	±		36
	TransactionData <TxData>	[1..1]	±		36

3.4.2.2.1.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

ContractData <CtrctData> contains the following elements (see "ContractType10" on page 185 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		185
	AssetClass <AsstClss>	[0..1]	CodeSet		186
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		186
	ProductIdentification <PdctId>	[0..1]	±	C10	186
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		187
	NotionalCurrency <NtnlCcy>	[0..1]	±		188
	SettlementCurrency <SttlmCcy>	[0..1]	±		189
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	189

3.4.2.2.1.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

TransactionData <TxData> contains the following elements (see "TradeTransaction37" on page 172 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	±		174
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..1]	±		174
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		175
	PlatformIdentifier <PltfmIdr>	[0..1]	IdentifierSet		175
	Compression <Cmprssn>	[0..1]	Indicator		175
	TransactionPrice <TxPric>	[0..1]	±		175
	NotionalAmount <NtnlAmt>	[0..2]	±		176
	NotionalQuantity <NtnlQty>	[0..2]	±		176
	Delta <Dlta>	[0..1]	Quantity		176
	Quantity <Qty>	[0..1]	±		177
	DeliveryType <DlvryTp>	[0..1]	CodeSet		177
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		177
	EffectiveDate <FctvDt>	[0..1]	Date		177
	ExpirationDate <XprtnDt>	[0..1]	Date		177
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		178
	SettlementDate <SttlmDt>	[0..*]	Date		178
	MasterAgreement <MstrAgrmt>	[0..1]	±		178
	TradeConfirmation <TradConf>	[0..1]	±		178
	TradeClearing <TradClr>	[0..1]	±	C12	179
	InterestRate <IntrstRate>	[0..1]	±	C14	179
	Currency <Ccy>	[0..1]	±	C7	180
	Commodity <Cmmdty>	[0..1]	±		180
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		181
	Option <Optn>	[0..1]	±	C19	181
	Credit <Cdt>	[0..1]			182
	Seniority <Snrty>	[0..1]	CodeSet		183
	ReferenceParty <RefPty>	[0..1]	±		183
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		183
	CalculationBasis <ClctnBsis>	[0..1]	Text		184
	Series <Srs>	[0..1]	Quantity		184

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		184
	IndexFactor <IndxFctr>	[0..1]	Rate		184
	Tranche <Trch>	[0..1]	±		184
	OtherPayment <OthrPmt>	[0..*]	±		184
	Package <Packg>	[0..1]	±		185

3.4.2.2.1.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 341

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

3.4.2.2.1.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes4" on page 198 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		198

3.4.2.2.1.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C21 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		170
	Envelope <Envlp>	[1..1]	(External Schema)		171

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.

3.4.2.2.2 Modification <Mod>

Presence: [1..1]

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

Modification <Mod> contains the following **TradeData23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			39
	Counterparty <CtrPty>	[1..1]	±		39
	Valuation <Valtn>	[0..1]	±	C9	40
	Collateral <Coll>	[0..1]	±	C4	40
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		41
	CommonTradeData <CmonTradData>	[1..1]			41
	ContractData <CtrctData>	[0..1]	±		42
	TransactionData <TxData>	[1..1]	±		42
	Level <Lvl>	[0..1]	CodeSet		44
	TechnicalAttributes <TechAttrbts>	[0..1]	±		44
	SupplementaryData <SplmtryData>	[0..*]	±	C21	44

3.4.2.2.2.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		39
	Valuation <Valtn>	[0..1]	±	C9	40
	Collateral <Coll>	[0..1]	±	C4	40
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		41

3.4.2.2.2.1.1 Counterparty <CtrPty>

Presence: [1..1]

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

Counterparty <CtrPty> contains the following elements (see "TradeCounterpartyReport14" on page 190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		191
	OtherCounterparty <OthrCtrPty>	[1..1]	±		191
	Broker <Brkr>	[0..1]	±		191
	SubmittingAgent <SubmitgAgt>	[0..1]	±		191
	ClearingMember <ClrMmb>	[0..1]	±		192
	Beneficiary <Bnfcry>	[1..2]	±		192

3.4.2.2.2.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C9 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData6" on page 189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		189
	TimeStamp <TmStmp>	[0..1]	DateTime		190
	Type <Tp>	[0..1]	CodeSet		190

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

```
Following Must be True
/ContractValue Must be present
Or    /TimeStamp Must be present
Or    /Type Must be present
```

3.4.2.2.2.1.3 Collateral <Coll>

Presence: [0..1]

Definition: Information related to collateral agreement existing between counterparties.

Usage: This element is not present when there is no collateral agreement or if no collateral is posted or received.

Impacted by: C4 "CounterpartyRatingThresholdPresenceRule"

Collateral <Coll> contains the following elements (see "[TradeCollateralReport5](#)" on page 151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioCode <PrftlCd>	[1..1]	±		152
	Collateralisation <Collstn>	[0..1]	CodeSet		153
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	±	C20	154
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	±	C20	154
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	±	C20	155
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	±	C20	155
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1, C6	156
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1, C6	157
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		157
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		157

Constraints

- **CounterpartyRatingThresholdPresenceRule**

CounterpartyRatingThresholdIndicator must be False or not present if CounterpartyRatingTriggerIndicator is False or not present.

On Condition

/CounterpartyRatingTriggerIndicator is absent

Or /CounterpartyRatingTriggerIndicator is equal to value '0'

Following Must be True

/CounterpartyRatingThresholdIndicator Must be absent

Or /CounterpartyRatingThresholdIndicator Must be equal to value '0'

3.4.2.2.2.1.4 ReportingTimeStamp <RptgTmStmp>

Presence: [1..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "[ISODatetime](#)" on page 356

3.4.2.2.2.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]	±		42
	TransactionData <TxData>	[1..1]	±		42

3.4.2.2.2.1 ContractData <CtrctData>*Presence:* [0..1]*Definition:* Data related to a trade contract.**ContractData <CtrctData>** contains the following elements (see "ContractType10" on page 185 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		185
	AssetClass <AsstCls>	[0..1]	CodeSet		186
	ProductClassification <PdctClsfctn>	[0..1]	IdentifierSet		186
	ProductIdentification <PdctId>	[0..1]	±	C10	186
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		187
	NotionalCurrency <NtnlCcy>	[0..1]	±		188
	SettlementCurrency <SttlmCcy>	[0..1]	±		189
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	189

3.4.2.2.2.2 TransactionData <TxData>*Presence:* [1..1]*Definition:* Data related to a trade transaction.

TransactionData <TxData> contains the following elements (see "TradeTransaction37" on page 172 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	±		174
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..1]	±		174
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		175
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		175
	Compression <Cmprssn>	[0..1]	Indicator		175
	TransactionPrice <TxPric>	[0..1]	±		175
	NotionalAmount <NtnlAmt>	[0..2]	±		176
	NotionalQuantity <NtnlQty>	[0..2]	±		176
	Delta <Dlta>	[0..1]	Quantity		176
	Quantity <Qty>	[0..1]	±		177
	DeliveryType <DlvryTp>	[0..1]	CodeSet		177
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		177
	EffectiveDate <FctvDt>	[0..1]	Date		177
	ExpirationDate <XprtnDt>	[0..1]	Date		177
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		178
	SettlementDate <SttlmDt>	[0..*]	Date		178
	MasterAgreement <MstrAgrmt>	[0..1]	±		178
	TradeConfirmation <TradConf>	[0..1]	±		178
	TradeClearing <TradClr>	[0..1]	±	C12	179
	InterestRate <IntrstRate>	[0..1]	±	C14	179
	Currency <Ccy>	[0..1]	±	C7	180
	Commodity <Cmmdty>	[0..1]	±		180
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		181
	Option <Optn>	[0..1]	±	C19	181
	Credit <Cdt>	[0..1]			182
	Seniority <Snrty>	[0..1]	CodeSet		183
	ReferenceParty <RefPty>	[0..1]	±		183
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		183
	CalculationBasis <ClctnBsis>	[0..1]	Text		184
	Series <Srs>	[0..1]	Quantity		184

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		184
	IndexFactor <IndxFctr>	[0..1]	Rate		184
	Tranche <Trch>	[0..1]	±		184
	OtherPayment <OthrPmt>	[0..*]	±		184
	Package <Packg>	[0..1]	±		185

3.4.2.2.2.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 341

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

3.4.2.2.2.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes4" on page 198 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		198

3.4.2.2.2.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C21 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		170
	Envelope <Envlp>	[1..1]	(External Schema)		171

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.

3.4.2.2.3 Correction <Crrctn>

Presence: [1..1]

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

Correction <Crrctn> contains the following **TradeData23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			45
	Counterparty <CtrPty>	[1..1]	±		45
	Valuation <Valtn>	[0..1]	±	C9	46
	Collateral <Coll>	[0..1]	±	C4	46
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		47
	CommonTradeData <CmonTradData>	[1..1]			47
	ContractData <CtrctData>	[0..1]	±		48
	TransactionData <TxData>	[1..1]	±		48
	Level <Lv>	[0..1]	CodeSet		50
	TechnicalAttributes <TechAttrbts>	[0..1]	±		50
	SupplementaryData <SplmtryData>	[0..*]	±	C21	50

3.4.2.2.3.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		45
	Valuation <Valtn>	[0..1]	±	C9	46
	Collateral <Coll>	[0..1]	±	C4	46
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		47

3.4.2.2.3.1.1 Counterparty <CtrPty>

Presence: [1..1]

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

Counterparty <CtrPty> contains the following elements (see "TradeCounterpartyReport14" on page 190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		191
	OtherCounterparty <OthrCtrPty>	[1..1]	±		191
	Broker <Brkr>	[0..1]	±		191
	SubmittingAgent <SubmitgAgt>	[0..1]	±		191
	ClearingMember <ClrMmb>	[0..1]	±		192
	Beneficiary <Bnfcry>	[1..2]	±		192

3.4.2.2.3.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C9 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData6" on page 189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		189
	TimeStamp <TmStmp>	[0..1]	DateTime		190
	Type <Tp>	[0..1]	CodeSet		190

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

```
Following Must be True
/ContractValue Must be present
Or    /TimeStamp Must be present
Or    /Type Must be present
```

3.4.2.2.3.1.3 Collateral <Coll>

Presence: [0..1]

Definition: Information related to collateral agreement existing between counterparties.

Usage: This element is not present when there is no collateral agreement or if no collateral is posted or received.

Impacted by: C4 "CounterpartyRatingThresholdPresenceRule"

Collateral <Coll> contains the following elements (see ["TradeCollateralReport5"](#) on page 151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioCode <PrftlCd>	[1..1]	±		152
	Collateralisation <Collstn>	[0..1]	CodeSet		153
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	±	C20	154
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	±	C20	154
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	±	C20	155
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	±	C20	155
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1, C6	156
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1, C6	157
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		157
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		157

Constraints

- **CounterpartyRatingThresholdPresenceRule**

CounterpartyRatingThresholdIndicator must be False or not present if CounterpartyRatingTriggerIndicator is False or not present.

On Condition

/CounterpartyRatingTriggerIndicator is absent

Or /CounterpartyRatingTriggerIndicator is equal to value '0'

Following Must be True

/CounterpartyRatingThresholdIndicator Must be absent

Or /CounterpartyRatingThresholdIndicator Must be equal to value '0'

3.4.2.2.3.1.4 ReportingTimeStamp <RptgTmStmp>

Presence: [1..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: ["ISODatetime"](#) on page 356

3.4.2.2.3.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]	±		48
	TransactionData <TxData>	[1..1]	±		48

3.4.2.2.3.2.1 ContractData <CtrctData>*Presence:* [0..1]*Definition:* Data related to a trade contract.**ContractData <CtrctData>** contains the following elements (see "ContractType10" on page 185 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		185
	AssetClass <AsstCls>	[0..1]	CodeSet		186
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		186
	ProductIdentification <PdctId>	[0..1]	±	C10	186
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		187
	NotionalCurrency <NtnlCcy>	[0..1]	±		188
	SettlementCurrency <SttlmCcy>	[0..1]	±		189
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	189

3.4.2.2.3.2.2 TransactionData <TxData>*Presence:* [1..1]*Definition:* Data related to a trade transaction.

TransactionData <TxData> contains the following elements (see "TradeTransaction37" on page 172 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	±		174
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..1]	±		174
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		175
	PlatformIdentifier <PltfmIdr>	[0..1]	IdentifierSet		175
	Compression <Cmprssn>	[0..1]	Indicator		175
	TransactionPrice <TxPric>	[0..1]	±		175
	NotionalAmount <NtnlAmt>	[0..2]	±		176
	NotionalQuantity <NtnlQty>	[0..2]	±		176
	Delta <Dlta>	[0..1]	Quantity		176
	Quantity <Qty>	[0..1]	±		177
	DeliveryType <DlvryTp>	[0..1]	CodeSet		177
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		177
	EffectiveDate <FctvDt>	[0..1]	Date		177
	ExpirationDate <XprtnDt>	[0..1]	Date		177
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		178
	SettlementDate <SttlmDt>	[0..*]	Date		178
	MasterAgreement <MstrAgrmt>	[0..1]	±		178
	TradeConfirmation <TradConf>	[0..1]	±		178
	TradeClearing <TradClr>	[0..1]	±	C12	179
	InterestRate <IntrstRate>	[0..1]	±	C14	179
	Currency <Ccy>	[0..1]	±	C7	180
	Commodity <Cmmdty>	[0..1]	±		180
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		181
	Option <Optn>	[0..1]	±	C19	181
	Credit <Cdt>	[0..1]			182
	Seniority <Snrty>	[0..1]	CodeSet		183
	ReferenceParty <RefPty>	[0..1]	±		183
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		183
	CalculationBasis <ClctnBsis>	[0..1]	Text		184
	Series <Srs>	[0..1]	Quantity		184

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		184
	IndexFactor <IndxFctr>	[0..1]	Rate		184
	Tranche <Trch>	[0..1]	±		184
	OtherPayment <OthrPmt>	[0..*]	±		184
	Package <Packg>	[0..1]	±		185

3.4.2.2.3.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 341

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

3.4.2.2.3.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes4" on page 198 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		198

3.4.2.2.3.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C21 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		170
	Envelope <Envlp>	[1..1]	(External Schema)		171

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.

3.4.2.2.4 Termination <Termntn>

Presence: [1..1]

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

Termination <Termntn> contains the following **TradeData23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			51
	Counterparty <CtrPty>	[1..1]	±		51
	Valuation <Valtn>	[0..1]	±	C9	52
	Collateral <Coll>	[0..1]	±	C4	52
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		53
	CommonTradeData <CmonTradData>	[1..1]			53
	ContractData <CtrctData>	[0..1]	±		54
	TransactionData <TxData>	[1..1]	±		54
	Level <Lvl>	[0..1]	CodeSet		56
	TechnicalAttributes <TechAttrbts>	[0..1]	±		56
	SupplementaryData <SplmtryData>	[0..*]	±	C21	56

3.4.2.2.4.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		51
	Valuation <Valtn>	[0..1]	±	C9	52
	Collateral <Coll>	[0..1]	±	C4	52
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		53

3.4.2.2.4.1.1 Counterparty <CtrPty>

Presence: [1..1]

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

Counterparty <CtrPty> contains the following elements (see "TradeCounterpartyReport14" on page 190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		191
	OtherCounterparty <OthrCtrPty>	[1..1]	±		191
	Broker <Brkr>	[0..1]	±		191
	SubmittingAgent <SubmitgAgt>	[0..1]	±		191
	ClearingMember <ClrMmb>	[0..1]	±		192
	Beneficiary <Bnfcry>	[1..2]	±		192

3.4.2.2.4.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C9 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData6" on page 189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		189
	TimeStamp <TmStmp>	[0..1]	DateTime		190
	Type <Tp>	[0..1]	CodeSet		190

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

```
Following Must be True
/ContractValue Must be present
Or    /TimeStamp Must be present
Or    /Type Must be present
```

3.4.2.2.4.1.3 Collateral <Coll>

Presence: [0..1]

Definition: Information related to collateral agreement existing between counterparties.

Usage: This element is not present when there is no collateral agreement or if no collateral is posted or received.

Impacted by: C4 "CounterpartyRatingThresholdPresenceRule"

Collateral <Coll> contains the following elements (see ["TradeCollateralReport5"](#) on page 151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioCode <PrflCd>	[1..1]	±		152
	Collateralisation <Collstn>	[0..1]	CodeSet		153
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	±	C20	154
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	±	C20	154
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	±	C20	155
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	±	C20	155
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1, C6	156
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1, C6	157
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		157
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		157

Constraints

- **CounterpartyRatingThresholdPresenceRule**

CounterpartyRatingThresholdIndicator must be False or not present if CounterpartyRatingTriggerIndicator is False or not present.

On Condition

/CounterpartyRatingTriggerIndicator is absent

Or /CounterpartyRatingTriggerIndicator is equal to value '0'

Following Must be True

/CounterpartyRatingThresholdIndicator Must be absent

Or /CounterpartyRatingThresholdIndicator Must be equal to value '0'

3.4.2.2.4.1.4 ReportingTimeStamp <RptgTmStmp>

Presence: [1..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: ["ISODatetime"](#) on page 356

3.4.2.2.4.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]	±		54
	TransactionData <TxData>	[1..1]	±		54

3.4.2.2.4.2.1 ContractData <CtrctData>*Presence:* [0..1]*Definition:* Data related to a trade contract.**ContractData <CtrctData>** contains the following elements (see "ContractType10" on page 185 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		185
	AssetClass <AsstCls>	[0..1]	CodeSet		186
	ProductClassification <PdctClsfctn>	[0..1]	IdentifierSet		186
	ProductIdentification <PdctId>	[0..1]	±	C10	186
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		187
	NotionalCurrency <NtnlCcy>	[0..1]	±		188
	SettlementCurrency <SttlmCcy>	[0..1]	±		189
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	189

3.4.2.2.4.2.2 TransactionData <TxData>*Presence:* [1..1]*Definition:* Data related to a trade transaction.

TransactionData <TxData> contains the following elements (see "TradeTransaction37" on page 172 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	±		174
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..1]	±		174
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		175
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		175
	Compression <Cmprssn>	[0..1]	Indicator		175
	TransactionPrice <TxPric>	[0..1]	±		175
	NotionalAmount <NtnlAmt>	[0..2]	±		176
	NotionalQuantity <NtnlQty>	[0..2]	±		176
	Delta <Dlta>	[0..1]	Quantity		176
	Quantity <Qty>	[0..1]	±		177
	DeliveryType <DlvryTp>	[0..1]	CodeSet		177
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		177
	EffectiveDate <FctvDt>	[0..1]	Date		177
	ExpirationDate <XprtnDt>	[0..1]	Date		177
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		178
	SettlementDate <SttlmDt>	[0..*]	Date		178
	MasterAgreement <MstrAgrmt>	[0..1]	±		178
	TradeConfirmation <TradConf>	[0..1]	±		178
	TradeClearing <TradClr>	[0..1]	±	C12	179
	InterestRate <IntrstRate>	[0..1]	±	C14	179
	Currency <Ccy>	[0..1]	±	C7	180
	Commodity <Cmmdty>	[0..1]	±		180
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		181
	Option <Optn>	[0..1]	±	C19	181
	Credit <Cdt>	[0..1]			182
	Seniority <Snrty>	[0..1]	CodeSet		183
	ReferenceParty <RefPty>	[0..1]	±		183
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		183
	CalculationBasis <ClctnBsis>	[0..1]	Text		184
	Series <Srs>	[0..1]	Quantity		184

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		184
	IndexFactor <IndxFctr>	[0..1]	Rate		184
	Tranche <Trch>	[0..1]	±		184
	OtherPayment <OthrPmt>	[0..*]	±		184
	Package <Packg>	[0..1]	±		185

3.4.2.2.4.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 341

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

3.4.2.2.4.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes4" on page 198 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		198

3.4.2.2.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C21 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		170
	Envelope <Envlp>	[1..1]	(External Schema)		171

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.

3.4.2.2.5 PositionComponent <PosCmpnt>

Presence: [1..1]

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

PositionComponent <PosCmpnt> contains the following **TradeData23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			57
	Counterparty <CtrPty>	[1..1]	±		57
	Valuation <Valtn>	[0..1]	±	C9	58
	Collateral <Coll>	[0..1]	±	C4	58
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		59
	CommonTradeData <CmonTradData>	[1..1]			59
	ContractData <CtrctData>	[0..1]	±		60
	TransactionData <TxData>	[1..1]	±		60
	Level <Lvl>	[0..1]	CodeSet		62
	TechnicalAttributes <TechAttrbts>	[0..1]	±		62
	SupplementaryData <SplmtryData>	[0..*]	±	C21	62

3.4.2.2.5.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		57
	Valuation <Valtn>	[0..1]	±	C9	58
	Collateral <Coll>	[0..1]	±	C4	58
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		59

3.4.2.2.5.1.1 Counterparty <CtrPty>

Presence: [1..1]

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

Counterparty <CtrPty> contains the following elements (see "TradeCounterpartyReport14" on page 190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		191
	OtherCounterparty <OthrCtrPty>	[1..1]	±		191
	Broker <Brkr>	[0..1]	±		191
	SubmittingAgent <SubmitgAgt>	[0..1]	±		191
	ClearingMember <ClrMmb>	[0..1]	±		192
	Beneficiary <Bnfcry>	[1..2]	±		192

3.4.2.2.5.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C9 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData6" on page 189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		189
	TimeStamp <TmStmp>	[0..1]	DateTime		190
	Type <Tp>	[0..1]	CodeSet		190

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

```
Following Must be True
/ContractValue Must be present
Or    /TimeStamp Must be present
Or    /Type Must be present
```

3.4.2.2.5.1.3 Collateral <Coll>

Presence: [0..1]

Definition: Information related to collateral agreement existing between counterparties.

Usage: This element is not present when there is no collateral agreement or if no collateral is posted or received.

Impacted by: C4 "CounterpartyRatingThresholdPresenceRule"

Collateral <Coll> contains the following elements (see "[TradeCollateralReport5](#)" on page 151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioCode <PrflCd>	[1..1]	±		152
	Collateralisation <Collstn>	[0..1]	CodeSet		153
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	±	C20	154
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	±	C20	154
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	±	C20	155
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	±	C20	155
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1, C6	156
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1, C6	157
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		157
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		157

Constraints

- **CounterpartyRatingThresholdPresenceRule**

CounterpartyRatingThresholdIndicator must be False or not present if CounterpartyRatingTriggerIndicator is False or not present.

On Condition

/CounterpartyRatingTriggerIndicator is absent

Or /CounterpartyRatingTriggerIndicator is equal to value '0'

Following Must be True

/CounterpartyRatingThresholdIndicator Must be absent

Or /CounterpartyRatingThresholdIndicator Must be equal to value '0'

3.4.2.2.5.1.4 ReportingTimeStamp <RptgTmStmp>

Presence: [1..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "[ISODatetime](#)" on page 356

3.4.2.2.5.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]	±		60
	TransactionData <TxData>	[1..1]	±		60

3.4.2.2.5.2.1 ContractData <CtrctData>*Presence:* [0..1]*Definition:* Data related to a trade contract.**ContractData <CtrctData>** contains the following elements (see "ContractType10" on page 185 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		185
	AssetClass <AsstCls>	[0..1]	CodeSet		186
	ProductClassification <PdctClsfctn>	[0..1]	IdentifierSet		186
	ProductIdentification <PdctId>	[0..1]	±	C10	186
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		187
	NotionalCurrency <NtnlCcy>	[0..1]	±		188
	SettlementCurrency <SttlmCcy>	[0..1]	±		189
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	189

3.4.2.2.5.2.2 TransactionData <TxData>*Presence:* [1..1]*Definition:* Data related to a trade transaction.

TransactionData <TxData> contains the following elements (see "TradeTransaction37" on page 172 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	±		174
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..1]	±		174
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		175
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		175
	Compression <Cmprssn>	[0..1]	Indicator		175
	TransactionPrice <TxPric>	[0..1]	±		175
	NotionalAmount <NtnlAmt>	[0..2]	±		176
	NotionalQuantity <NtnlQty>	[0..2]	±		176
	Delta <Dlta>	[0..1]	Quantity		176
	Quantity <Qty>	[0..1]	±		177
	DeliveryType <DlvryTp>	[0..1]	CodeSet		177
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		177
	EffectiveDate <FctvDt>	[0..1]	Date		177
	ExpirationDate <XprtnDt>	[0..1]	Date		177
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		178
	SettlementDate <SttlmDt>	[0..*]	Date		178
	MasterAgreement <MstrAgrmt>	[0..1]	±		178
	TradeConfirmation <TradConf>	[0..1]	±		178
	TradeClearing <TradClr>	[0..1]	±	C12	179
	InterestRate <IntrstRate>	[0..1]	±	C14	179
	Currency <Ccy>	[0..1]	±	C7	180
	Commodity <Cmmdty>	[0..1]	±		180
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		181
	Option <Optn>	[0..1]	±	C19	181
	Credit <Cdt>	[0..1]			182
	Seniority <Snrty>	[0..1]	CodeSet		183
	ReferenceParty <RefPty>	[0..1]	±		183
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		183
	CalculationBasis <ClctnBsis>	[0..1]	Text		184
	Series <Srs>	[0..1]	Quantity		184

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		184
	IndexFactor <IndxFctr>	[0..1]	Rate		184
	Tranche <Trch>	[0..1]	±		184
	OtherPayment <OthrPmt>	[0..*]	±		184
	Package <Packg>	[0..1]	±		185

3.4.2.2.5.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 341

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

3.4.2.2.5.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes4" on page 198 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		198

3.4.2.2.5.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C21 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		170
	Envelope <Envlp>	[1..1]	(External Schema)		171

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.

3.4.2.2.6 ValuationUpdate <ValtnUpd>

Presence: [1..1]

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

ValuationUpdate <ValtnUpd> contains the following **TradeData23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			63
	Counterparty <CtrPty>	[1..1]	±		63
	Valuation <Valtn>	[0..1]	±	C9	64
	Collateral <Coll>	[0..1]	±	C4	64
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		65
	CommonTradeData <CmonTradData>	[1..1]			65
	ContractData <CtrctData>	[0..1]	±		66
	TransactionData <TxData>	[1..1]	±		66
	Level <Lvl>	[0..1]	CodeSet		68
	TechnicalAttributes <TechAttrbts>	[0..1]	±		68
	SupplementaryData <SplmtryData>	[0..*]	±	C21	68

3.4.2.2.6.1 CounterpartySpecificData <CtrPtySpfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpfcData> contains the following **CounterpartySpecificData29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		63
	Valuation <Valtn>	[0..1]	±	C9	64
	Collateral <Coll>	[0..1]	±	C4	64
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		65

3.4.2.2.6.1.1 Counterparty <CtrPty>

Presence: [1..1]

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

Counterparty <CtrPty> contains the following elements (see "TradeCounterpartyReport14" on page 190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		191
	OtherCounterparty <OthrCtrPty>	[1..1]	±		191
	Broker <Brkr>	[0..1]	±		191
	SubmittingAgent <SubmitgAgt>	[0..1]	±		191
	ClearingMember <ClrMmb>	[0..1]	±		192
	Beneficiary <Bnfcry>	[1..2]	±		192

3.4.2.2.6.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C9 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData6" on page 189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		189
	TimeStamp <TmStmp>	[0..1]	DateTime		190
	Type <Tp>	[0..1]	CodeSet		190

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

```
Following Must be True
  /ContractValue Must be present
Or    /TimeStamp Must be present
Or    /Type Must be present
```

3.4.2.2.6.1.3 Collateral <Coll>

Presence: [0..1]

Definition: Information related to collateral agreement existing between counterparties.

Usage: This element is not present when there is no collateral agreement or if no collateral is posted or received.

Impacted by: C4 "CounterpartyRatingThresholdPresenceRule"

Collateral <Coll> contains the following elements (see "[TradeCollateralReport5](#)" on page 151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioCode <PrflCd>	[1..1]	±		152
	Collateralisation <Collstn>	[0..1]	CodeSet		153
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	±	C20	154
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	±	C20	154
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	±	C20	155
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	±	C20	155
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1, C6	156
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1, C6	157
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		157
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		157

Constraints

- **CounterpartyRatingThresholdPresenceRule**

CounterpartyRatingThresholdIndicator must be False or not present if CounterpartyRatingTriggerIndicator is False or not present.

On Condition

/CounterpartyRatingTriggerIndicator is absent

Or /CounterpartyRatingTriggerIndicator is equal to value '0'

Following Must be True

/CounterpartyRatingThresholdIndicator Must be absent

Or /CounterpartyRatingThresholdIndicator Must be equal to value '0'

3.4.2.2.6.1.4 ReportingTimeStamp <RptgTmStmp>

Presence: [1..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "[ISODatetime](#)" on page 356

3.4.2.2.6.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]	±		66
	TransactionData <TxData>	[1..1]	±		66

3.4.2.2.6.2.1 ContractData <CtrctData>*Presence:* [0..1]*Definition:* Data related to a trade contract.**ContractData <CtrctData>** contains the following elements (see "ContractType10" on page 185 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		185
	AssetClass <AsstCls>	[0..1]	CodeSet		186
	ProductClassification <PdctClsfctn>	[0..1]	IdentifierSet		186
	ProductIdentification <PdctId>	[0..1]	±	C10	186
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		187
	NotionalCurrency <NtnlCcy>	[0..1]	±		188
	SettlementCurrency <SttlmCcy>	[0..1]	±		189
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	189

3.4.2.2.6.2.2 TransactionData <TxData>*Presence:* [1..1]*Definition:* Data related to a trade transaction.

TransactionData <TxData> contains the following elements (see "TradeTransaction37" on page 172 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	±		174
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..1]	±		174
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		175
	PlatformIdentifier <PltfmIdr>	[0..1]	IdentifierSet		175
	Compression <Cmprssn>	[0..1]	Indicator		175
	TransactionPrice <TxPric>	[0..1]	±		175
	NotionalAmount <NtnlAmt>	[0..2]	±		176
	NotionalQuantity <NtnlQty>	[0..2]	±		176
	Delta <Dlta>	[0..1]	Quantity		176
	Quantity <Qty>	[0..1]	±		177
	DeliveryType <DlvryTp>	[0..1]	CodeSet		177
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		177
	EffectiveDate <FctvDt>	[0..1]	Date		177
	ExpirationDate <XprtnDt>	[0..1]	Date		177
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		178
	SettlementDate <SttlmDt>	[0..*]	Date		178
	MasterAgreement <MstrAgrmt>	[0..1]	±		178
	TradeConfirmation <TradConf>	[0..1]	±		178
	TradeClearing <TradClr>	[0..1]	±	C12	179
	InterestRate <IntrstRate>	[0..1]	±	C14	179
	Currency <Ccy>	[0..1]	±	C7	180
	Commodity <Cmmdty>	[0..1]	±		180
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		181
	Option <Optn>	[0..1]	±	C19	181
	Credit <Cdt>	[0..1]			182
	Seniority <Snrty>	[0..1]	CodeSet		183
	ReferenceParty <RefPty>	[0..1]	±		183
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		183
	CalculationBasis <ClctnBsis>	[0..1]	Text		184
	Series <Srs>	[0..1]	Quantity		184

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		184
	IndexFactor <IndxFctr>	[0..1]	Rate		184
	Tranche <Trch>	[0..1]	±		184
	OtherPayment <OthrPmt>	[0..*]	±		184
	Package <Packg>	[0..1]	±		185

3.4.2.2.6.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 341

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

3.4.2.2.6.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes4" on page 198 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		198

3.4.2.2.6.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C21 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		170
	Envelope <Envlp>	[1..1]	(External Schema)		171

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.

3.4.2.2.7 Compression <Cmprsn>

Presence: [1..1]

Definition: Indicates a compression of the reported contract.

Compression <Cmprsn> contains the following **TradeData23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			69
	Counterparty <CtrPty>	[1..1]	±		69
	Valuation <Valtn>	[0..1]	±	C9	70
	Collateral <Coll>	[0..1]	±	C4	70
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		71
	CommonTradeData <CmonTradData>	[1..1]			71
	ContractData <CtrctData>	[0..1]	±		72
	TransactionData <TxData>	[1..1]	±		72
	Level <Lvl>	[0..1]	CodeSet		74
	TechnicalAttributes <TechAttrbts>	[0..1]	±		74
	SupplementaryData <SplmtryData>	[0..*]	±	C21	74

3.4.2.2.7.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		69
	Valuation <Valtn>	[0..1]	±	C9	70
	Collateral <Coll>	[0..1]	±	C4	70
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		71

3.4.2.2.7.1.1 Counterparty <CtrPty>

Presence: [1..1]

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

Counterparty <CtrPty> contains the following elements (see "TradeCounterpartyReport14" on page 190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		191
	OtherCounterparty <OthrCtrPty>	[1..1]	±		191
	Broker <Brkr>	[0..1]	±		191
	SubmittingAgent <SubmitgAgt>	[0..1]	±		191
	ClearingMember <ClrMmb>	[0..1]	±		192
	Beneficiary <Bnfcry>	[1..2]	±		192

3.4.2.2.7.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C9 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData6" on page 189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		189
	TimeStamp <TmStmp>	[0..1]	DateTime		190
	Type <Tp>	[0..1]	CodeSet		190

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

```
Following Must be True
  /ContractValue Must be present
Or    /TimeStamp Must be present
Or    /Type Must be present
```

3.4.2.2.7.1.3 Collateral <Coll>

Presence: [0..1]

Definition: Information related to collateral agreement existing between counterparties.

Usage: This element is not present when there is no collateral agreement or if no collateral is posted or received.

Impacted by: C4 "CounterpartyRatingThresholdPresenceRule"

Collateral <Coll> contains the following elements (see "[TradeCollateralReport5](#)" on page 151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioCode <PrflCd>	[1..1]	±		152
	Collateralisation <Collstn>	[0..1]	CodeSet		153
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	±	C20	154
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	±	C20	154
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	±	C20	155
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	±	C20	155
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1, C6	156
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1, C6	157
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		157
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		157

Constraints

- **CounterpartyRatingThresholdPresenceRule**

CounterpartyRatingThresholdIndicator must be False or not present if CounterpartyRatingTriggerIndicator is False or not present.

On Condition

/CounterpartyRatingTriggerIndicator is absent

Or /CounterpartyRatingTriggerIndicator is equal to value '0'

Following Must be True

/CounterpartyRatingThresholdIndicator Must be absent

Or /CounterpartyRatingThresholdIndicator Must be equal to value '0'

3.4.2.2.7.1.4 ReportingTimeStamp <RptgTmStmp>

Presence: [1..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "[ISODatetime](#)" on page 356

3.4.2.2.7.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]	±		72
	TransactionData <TxData>	[1..1]	±		72

3.4.2.2.7.2.1 ContractData <CtrctData>*Presence:* [0..1]*Definition:* Data related to a trade contract.**ContractData <CtrctData>** contains the following elements (see "ContractType10" on page 185 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		185
	AssetClass <AsstCls>	[0..1]	CodeSet		186
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		186
	ProductIdentification <PdctId>	[0..1]	±	C10	186
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		187
	NotionalCurrency <NtnlCcy>	[0..1]	±		188
	SettlementCurrency <SttlmCcy>	[0..1]	±		189
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	189

3.4.2.2.7.2.2 TransactionData <TxData>*Presence:* [1..1]*Definition:* Data related to a trade transaction.

TransactionData <TxData> contains the following elements (see "TradeTransaction37" on page 172 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	±		174
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..1]	±		174
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		175
	PlatformIdentifier <PltfmIdr>	[0..1]	IdentifierSet		175
	Compression <Cmprssn>	[0..1]	Indicator		175
	TransactionPrice <TxPric>	[0..1]	±		175
	NotionalAmount <NtnlAmt>	[0..2]	±		176
	NotionalQuantity <NtnlQty>	[0..2]	±		176
	Delta <Dlta>	[0..1]	Quantity		176
	Quantity <Qty>	[0..1]	±		177
	DeliveryType <DlvryTp>	[0..1]	CodeSet		177
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		177
	EffectiveDate <FctvDt>	[0..1]	Date		177
	ExpirationDate <XprtnDt>	[0..1]	Date		177
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		178
	SettlementDate <SttlmDt>	[0..*]	Date		178
	MasterAgreement <MstrAgrmt>	[0..1]	±		178
	TradeConfirmation <TradConf>	[0..1]	±		178
	TradeClearing <TradClr>	[0..1]	±	C12	179
	InterestRate <IntrstRate>	[0..1]	±	C14	179
	Currency <Ccy>	[0..1]	±	C7	180
	Commodity <Cmmdty>	[0..1]	±		180
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		181
	Option <Optn>	[0..1]	±	C19	181
	Credit <Cdt>	[0..1]			182
	Seniority <Snrty>	[0..1]	CodeSet		183
	ReferenceParty <RefPty>	[0..1]	±		183
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		183
	CalculationBasis <ClctnBsis>	[0..1]	Text		184
	Series <Srs>	[0..1]	Quantity		184

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		184
	IndexFactor <IndxFctr>	[0..1]	Rate		184
	Tranche <Trch>	[0..1]	±		184
	OtherPayment <OthrPmt>	[0..*]	±		184
	Package <Packg>	[0..1]	±		185

3.4.2.2.7.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 341

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

3.4.2.2.7.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes4" on page 198 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		198

3.4.2.2.7.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C21 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		170
	Envelope <Envlp>	[1..1]	(External Schema)		171

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.

3.4.2.2.8 Error <Err>

Presence: [1..1]

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

Error <Err> contains the following **TradeData23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			75
	Counterparty <CtrPty>	[1..1]	±		75
	Valuation <Valtn>	[0..1]	±	C9	76
	Collateral <Coll>	[0..1]	±	C4	76
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		77
	CommonTradeData <CmonTradData>	[1..1]			77
	ContractData <CtrctData>	[0..1]	±		78
	TransactionData <TxData>	[1..1]	±		78
	Level <Lvl>	[0..1]	CodeSet		80
	TechnicalAttributes <TechAttrbts>	[0..1]	±		80
	SupplementaryData <SplmtryData>	[0..*]	±	C21	80

3.4.2.2.8.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		75
	Valuation <Valtn>	[0..1]	±	C9	76
	Collateral <Coll>	[0..1]	±	C4	76
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		77

3.4.2.2.8.1.1 Counterparty <CtrPty>

Presence: [1..1]

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

Counterparty <CtrPty> contains the following elements (see "TradeCounterpartyReport14" on page 190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		191
	OtherCounterparty <OthrCtrPty>	[1..1]	±		191
	Broker <Brkr>	[0..1]	±		191
	SubmittingAgent <SubmitgAgt>	[0..1]	±		191
	ClearingMember <ClrMmb>	[0..1]	±		192
	Beneficiary <Bnfcry>	[1..2]	±		192

3.4.2.2.8.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C9 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData6" on page 189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		189
	TimeStamp <TmStmp>	[0..1]	DateTime		190
	Type <Tp>	[0..1]	CodeSet		190

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

```
Following Must be True
/ContractValue Must be present
Or    /TimeStamp Must be present
Or    /Type Must be present
```

3.4.2.2.8.1.3 Collateral <Coll>

Presence: [0..1]

Definition: Information related to collateral agreement existing between counterparties.

Usage: This element is not present when there is no collateral agreement or if no collateral is posted or received.

Impacted by: C4 "CounterpartyRatingThresholdPresenceRule"

Collateral <Coll> contains the following elements (see "[TradeCollateralReport5](#)" on page 151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioCode <PrflCd>	[1..1]	±		152
	Collateralisation <Collstn>	[0..1]	CodeSet		153
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	±	C20	154
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	±	C20	154
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	±	C20	155
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	±	C20	155
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1, C6	156
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1, C6	157
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		157
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		157

Constraints

- **CounterpartyRatingThresholdPresenceRule**

CounterpartyRatingThresholdIndicator must be False or not present if CounterpartyRatingTriggerIndicator is False or not present.

On Condition

/CounterpartyRatingTriggerIndicator is absent

Or /CounterpartyRatingTriggerIndicator is equal to value '0'

Following Must be True

/CounterpartyRatingThresholdIndicator Must be absent

Or /CounterpartyRatingThresholdIndicator Must be equal to value '0'

3.4.2.2.8.1.4 ReportingTimeStamp <RptgTmStmp>

Presence: [1..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "[ISODatetime](#)" on page 356

3.4.2.2.8.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]	±		78
	TransactionData <TxData>	[1..1]	±		78

3.4.2.2.8.2.1 ContractData <CtrctData>*Presence:* [0..1]*Definition:* Data related to a trade contract.**ContractData <CtrctData>** contains the following elements (see "ContractType10" on page 185 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		185
	AssetClass <AsstCls>	[0..1]	CodeSet		186
	ProductClassification <PdctClsfctn>	[0..1]	IdentifierSet		186
	ProductIdentification <PdctId>	[0..1]	±	C10	186
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		187
	NotionalCurrency <NtnlCcy>	[0..1]	±		188
	SettlementCurrency <SttlmCcy>	[0..1]	±		189
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	189

3.4.2.2.8.2.2 TransactionData <TxData>*Presence:* [1..1]*Definition:* Data related to a trade transaction.

TransactionData <TxData> contains the following elements (see "TradeTransaction37" on page 172 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	±		174
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..1]	±		174
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		175
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		175
	Compression <Cmprssn>	[0..1]	Indicator		175
	TransactionPrice <TxPric>	[0..1]	±		175
	NotionalAmount <NtnlAmt>	[0..2]	±		176
	NotionalQuantity <NtnlQty>	[0..2]	±		176
	Delta <Dlta>	[0..1]	Quantity		176
	Quantity <Qty>	[0..1]	±		177
	DeliveryType <DlvryTp>	[0..1]	CodeSet		177
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		177
	EffectiveDate <FctvDt>	[0..1]	Date		177
	ExpirationDate <XprtnDt>	[0..1]	Date		177
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		178
	SettlementDate <SttlmDt>	[0..*]	Date		178
	MasterAgreement <MstrAgrmt>	[0..1]	±		178
	TradeConfirmation <TradConf>	[0..1]	±		178
	TradeClearing <TradClr>	[0..1]	±	C12	179
	InterestRate <IntrstRate>	[0..1]	±	C14	179
	Currency <Ccy>	[0..1]	±	C7	180
	Commodity <Cmmdty>	[0..1]	±		180
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		181
	Option <Optn>	[0..1]	±	C19	181
	Credit <Cdt>	[0..1]			182
	Seniority <Snrty>	[0..1]	CodeSet		183
	ReferenceParty <RefPty>	[0..1]	±		183
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		183
	CalculationBasis <ClctnBsis>	[0..1]	Text		184
	Series <Srs>	[0..1]	Quantity		184

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		184
	IndexFactor <IndxFctr>	[0..1]	Rate		184
	Tranche <Trch>	[0..1]	±		184
	OtherPayment <OthrPmt>	[0..*]	±		184
	Package <Packg>	[0..1]	±		185

3.4.2.2.8.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 341

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

3.4.2.2.8.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes4" on page 198 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		198

3.4.2.2.8.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C21 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		170
	Envelope <Envlp>	[1..1]	(External Schema)		171

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.

3.4.2.2.9 Other <Othr>

Presence: [1..1]

Definition: Indicates any other amendment to the contract.

Other <Othr> contains the following **TradeData23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			81
	Counterparty <CtrPty>	[1..1]	±		81
	Valuation <Valtn>	[0..1]	±	C9	82
	Collateral <Coll>	[0..1]	±	C4	82
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		83
	CommonTradeData <CmonTradData>	[1..1]			83
	ContractData <CtrctData>	[0..1]	±		84
	TransactionData <TxData>	[1..1]	±		84
	Level <Lvl>	[0..1]	CodeSet		86
	TechnicalAttributes <TechAttrbts>	[0..1]	±		86
	SupplementaryData <SplmtryData>	[0..*]	±	C21	86

3.4.2.2.9.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		81
	Valuation <Valtn>	[0..1]	±	C9	82
	Collateral <Coll>	[0..1]	±	C4	82
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		83

3.4.2.2.9.1.1 Counterparty <CtrPty>

Presence: [1..1]

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

Counterparty <CtrPty> contains the following elements (see "TradeCounterpartyReport14" on page 190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		191
	OtherCounterparty <OthrCtrPty>	[1..1]	±		191
	Broker <Brkr>	[0..1]	±		191
	SubmittingAgent <SubmitgAgt>	[0..1]	±		191
	ClearingMember <ClrMmb>	[0..1]	±		192
	Beneficiary <Bnfcry>	[1..2]	±		192

3.4.2.2.9.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C9 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData6" on page 189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		189
	TimeStamp <TmStmp>	[0..1]	DateTime		190
	Type <Tp>	[0..1]	CodeSet		190

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

```
Following Must be True
  /ContractValue Must be present
Or    /TimeStamp Must be present
Or    /Type Must be present
```

3.4.2.2.9.1.3 Collateral <Coll>

Presence: [0..1]

Definition: Information related to collateral agreement existing between counterparties.

Usage: This element is not present when there is no collateral agreement or if no collateral is posted or received.

Impacted by: C4 "CounterpartyRatingThresholdPresenceRule"

Collateral <Coll> contains the following elements (see "[TradeCollateralReport5](#)" on page 151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioCode <PrflCd>	[1..1]	±		152
	Collateralisation <Collstn>	[0..1]	CodeSet		153
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	±	C20	154
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	±	C20	154
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	±	C20	155
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	±	C20	155
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1, C6	156
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1, C6	157
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		157
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		157

Constraints

- **CounterpartyRatingThresholdPresenceRule**

CounterpartyRatingThresholdIndicator must be False or not present if CounterpartyRatingTriggerIndicator is False or not present.

On Condition

/CounterpartyRatingTriggerIndicator is absent

Or /CounterpartyRatingTriggerIndicator is equal to value '0'

Following Must be True

/CounterpartyRatingThresholdIndicator Must be absent

Or /CounterpartyRatingThresholdIndicator Must be equal to value '0'

3.4.2.2.9.1.4 ReportingTimeStamp <RptgTmStmp>

Presence: [1..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "[ISODatetime](#)" on page 356

3.4.2.2.9.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]	±		84
	TransactionData <TxData>	[1..1]	±		84

3.4.2.2.9.2.1 ContractData <CtrctData>*Presence:* [0..1]*Definition:* Data related to a trade contract.**ContractData <CtrctData>** contains the following elements (see "ContractType10" on page 185 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		185
	AssetClass <AsstCls>	[0..1]	CodeSet		186
	ProductClassification <PdctClsfctn>	[0..1]	IdentifierSet		186
	ProductIdentification <PdctId>	[0..1]	±	C10	186
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		187
	NotionalCurrency <NtnlCcy>	[0..1]	±		188
	SettlementCurrency <SttlmCcy>	[0..1]	±		189
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	189

3.4.2.2.9.2.2 TransactionData <TxData>*Presence:* [1..1]*Definition:* Data related to a trade transaction.

TransactionData <TxData> contains the following elements (see "TradeTransaction37" on page 172 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	±		174
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..1]	±		174
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		175
	PlatformIdentifier <PltfmIdr>	[0..1]	IdentifierSet		175
	Compression <Cmprssn>	[0..1]	Indicator		175
	TransactionPrice <TxPric>	[0..1]	±		175
	NotionalAmount <NtnlAmt>	[0..2]	±		176
	NotionalQuantity <NtnlQty>	[0..2]	±		176
	Delta <Dlta>	[0..1]	Quantity		176
	Quantity <Qty>	[0..1]	±		177
	DeliveryType <DlvryTp>	[0..1]	CodeSet		177
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		177
	EffectiveDate <FctvDt>	[0..1]	Date		177
	ExpirationDate <XprtnDt>	[0..1]	Date		177
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		178
	SettlementDate <SttlmDt>	[0..*]	Date		178
	MasterAgreement <MstrAgrmt>	[0..1]	±		178
	TradeConfirmation <TradConf>	[0..1]	±		178
	TradeClearing <TradClr>	[0..1]	±	C12	179
	InterestRate <IntrstRate>	[0..1]	±	C14	179
	Currency <Ccy>	[0..1]	±	C7	180
	Commodity <Cmmdty>	[0..1]	±		180
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		181
	Option <Optn>	[0..1]	±	C19	181
	Credit <Cdt>	[0..1]			182
	Seniority <Snrty>	[0..1]	CodeSet		183
	ReferenceParty <RefPty>	[0..1]	±		183
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		183
	CalculationBasis <ClctnBsis>	[0..1]	Text		184
	Series <Srs>	[0..1]	Quantity		184

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		184
	IndexFactor <IndxFctr>	[0..1]	Rate		184
	Tranche <Trch>	[0..1]	±		184
	OtherPayment <OthrPmt>	[0..*]	±		184
	Package <Packg>	[0..1]	±		185

3.4.2.2.9.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 341

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

3.4.2.2.9.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes4" on page 198 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		198

3.4.2.2.9.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C21 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		170
	Envelope <Envlp>	[1..1]	(External Schema)		171

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.

3.4.2.3 State <Stat>

Presence: [1..*]

Definition: Information related to trade state reporting.

State <Stat> contains the following **TradeStateReport12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			87
	Counterparty <CtrPty>	[1..1]	±		87
	Valuation <Valtn>	[0..1]	±	C9	88
	Collateral <Coll>	[0..1]	±	C4	88
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		89
	CommonTradeData <CmonTradData>	[1..1]			89
	ContractData <CtrctData>	[0..1]	±		90
	TransactionData <TxData>	[1..1]	±		90
	ContractModification <CtrctMod>	[0..1]	±		92
	TechnicalAttributes <TechAttrbts>	[0..1]	±		92
	SupplementaryData <SplmtryData>	[0..*]	±	C21	92

3.4.2.3.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		87
	Valuation <Valtn>	[0..1]	±	C9	88
	Collateral <Coll>	[0..1]	±	C4	88
	ReportingTimeStamp <RptgTmStmp>	[1..1]	DateTime		89

3.4.2.3.1.1 Counterparty <CtrPty>

Presence: [1..1]

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

Counterparty <CtrPty> contains the following elements (see "TradeCounterpartyReport14" on page 190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		191
	OtherCounterparty <OthrCtrPty>	[1..1]	±		191
	Broker <Brkr>	[0..1]	±		191
	SubmittingAgent <SubmitgAgt>	[0..1]	±		191
	ClearingMember <ClrMmb>	[0..1]	±		192
	Beneficiary <Bnfcry>	[1..2]	±		192

3.4.2.3.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C9 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData6" on page 189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		189
	TimeStamp <TmStmp>	[0..1]	DateTime		190
	Type <Tp>	[0..1]	CodeSet		190

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

```
Following Must be True
  /ContractValue Must be present
Or    /TimeStamp Must be present
Or    /Type Must be present
```

3.4.2.3.1.3 Collateral <Coll>

Presence: [0..1]

Definition: Information related to collateral agreement existing between counterparties.

Usage: This element is not present when there is no collateral agreement or if no collateral is posted or received.

Impacted by: C4 "CounterpartyRatingThresholdPresenceRule"

Collateral <Coll> contains the following elements (see "[TradeCollateralReport5](#)" on page 151 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioCode <PrtflCd>	[1..1]	±		152
	Collateralisation <Collstn>	[0..1]	CodeSet		153
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	±	C20	154
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	±	C20	154
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	±	C20	155
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	±	C20	155
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1, C6	156
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1, C6	157
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		157
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		157

Constraints

- **CounterpartyRatingThresholdPresenceRule**

CounterpartyRatingThresholdIndicator must be False or not present if CounterpartyRatingTriggerIndicator is False or not present.

On Condition

/CounterpartyRatingTriggerIndicator is absent

Or /CounterpartyRatingTriggerIndicator is equal to value '0'

Following Must be True

/CounterpartyRatingThresholdIndicator Must be absent

Or /CounterpartyRatingThresholdIndicator Must be equal to value '0'

3.4.2.3.1.4 ReportingTimeStamp <RptgTmStmp>

Presence: [1..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "[ISODatetime](#)" on page 356

3.4.2.3.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport50** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]	±		90
	TransactionData <TxData>	[1..1]	±		90
	ContractModification <CtrctMod>	[0..1]	±		92

3.4.2.3.2.1 ContractData <CtrctData>*Presence:* [0..1]*Definition:* Data related to a trade contract.**ContractData <CtrctData>** contains the following elements (see "ContractType10" on page 185 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		185
	AssetClass <AsstCls>	[0..1]	CodeSet		186
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		186
	ProductIdentification <PdctId>	[0..1]	±	C10	186
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		187
	NotionalCurrency <NtnlCcy>	[0..1]	±		188
	SettlementCurrency <SttlmCcy>	[0..1]	±		189
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	189

3.4.2.3.2.2 TransactionData <TxData>*Presence:* [1..1]*Definition:* Data related to a trade transaction.

TransactionData <TxData> contains the following elements (see "TradeTransaction37" on page 172 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	±		174
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..1]	±		174
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		175
	PlatformIdentifier <PltfmIdr>	[0..1]	IdentifierSet		175
	Compression <Cmprssn>	[0..1]	Indicator		175
	TransactionPrice <TxPric>	[0..1]	±		175
	NotionalAmount <NtnlAmt>	[0..2]	±		176
	NotionalQuantity <NtnlQty>	[0..2]	±		176
	Delta <Dlta>	[0..1]	Quantity		176
	Quantity <Qty>	[0..1]	±		177
	DeliveryType <DlvryTp>	[0..1]	CodeSet		177
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		177
	EffectiveDate <FctvDt>	[0..1]	Date		177
	ExpirationDate <XprtnDt>	[0..1]	Date		177
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		178
	SettlementDate <SttlmDt>	[0..*]	Date		178
	MasterAgreement <MstrAgrmt>	[0..1]	±		178
	TradeConfirmation <TradConf>	[0..1]	±		178
	TradeClearing <TradClr>	[0..1]	±	C12	179
	InterestRate <IntrstRate>	[0..1]	±	C14	179
	Currency <Ccy>	[0..1]	±	C7	180
	Commodity <Cmmdty>	[0..1]	±		180
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		181
	Option <Optn>	[0..1]	±	C19	181
	Credit <Cdt>	[0..1]			182
	Seniority <Snrty>	[0..1]	CodeSet		183
	ReferenceParty <RefPty>	[0..1]	±		183
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		183
	CalculationBasis <ClctnBsis>	[0..1]	Text		184
	Series <Srs>	[0..1]	Quantity		184

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Version <Vrsn>	[0..1]	Quantity		184
	IndexFactor <IndxFctr>	[0..1]	Rate		184
	Tranche <Trch>	[0..1]	±		184
	OtherPayment <OthrPmt>	[0..*]	±		184
	Package <Packg>	[0..1]	±		185

3.4.2.3.2.3 ContractModification <CtrctMod>

Presence: [0..1]

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

ContractModification <CtrctMod> contains the following elements (see "[ContractModification4](#)" on page 171 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ActionType <ActnTp>	[0..1]	CodeSet		171
	Level <Lv/>	[0..1]	CodeSet		172

3.4.2.3.3 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "[TechnicalAttributes4](#)" on page 198 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		198

3.4.2.3.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C21 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		170
	Envelope <Envlp>	[1..1]	(External Schema)		171

Constraints

- **SupplementaryDataRule**

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

3.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C21 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		170
	Envelope <Envlp>	[1..1]	(External Schema)		171

Constraints

- **SupplementaryDataRule**

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

4 auth.031.001.01 FinancialInstrumentReportingStatusAdviceV0 1

4.1 MessageDefinition Functionality

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

Outline

The FinancialInstrumentReportingStatusAdviceV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. StatusAdvice

Status advice report.

B. SupplementaryData

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

4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgStsAdvc>	[1..1]			
	StatusAdvice <StsAdvc>	[1..*]			95
	MessageReportIdentifier <MsgRptldr>	[0..1]	Text		96
	MessageStatus <MsgSts>	[0..1]			96
	Status <Sts>	[1..1]	CodeSet		97
	ValidationRule <VldtnRule>	[0..*]	±		97
	MessageDate <MsgDt>	[0..1]	Date		98
	Statistics <Sttstcs>	[0..1]			98
	TotalNumberOfRecords <TtlNbOfRcrds>	[1..1]	Text		98
	NumberOfRecordsPerStatus <NbOfRcrdsPerSts>	[1..*]			98
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		99
	DetailedStatus <DtldSts>	[1..1]	CodeSet		99
	RecordStatus <RcrdSts>	[0..*]			99
	OriginalRecordIdentification <OrgnlRcrdld>	[1..1]	Text		99
	Status <Sts>	[1..1]	CodeSet		100
	ValidationRule <VldtnRule>	[0..*]	±		100
	SupplementaryData <SplmtryData>	[0..*]	±	C1	100
	SupplementaryData <SplmtryData>	[0..*]	±	C1	101
	SupplementaryData <SplmtryData>	[0..*]	±	C1	101

4.3 Constraints

C1 SupplementaryDataRule

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

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 StatusAdvice <StsAdvc>

Presence: [1..*]

Definition: Status advice report.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageReportIdentifier <MsgRptldr>	[0..1]	Text		96
	MessageStatus <MsgSts>	[0..1]			96
	Status <Sts>	[1..1]	CodeSet		97
	ValidationRule <VldtnRule>	[0..*]	±		97
	MessageDate <MsgDt>	[0..1]	Date		98
	Statistics <Sttstcs>	[0..1]			98
	TotalNumberOfRecords <TtlNbOfRcrds>	[1..1]	Text		98
	NumberOfRecordsPerStatus <NbOfRcrdsPerSts>	[1..*]			98
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		99
	DetailedStatus <DtldSts>	[1..1]	CodeSet		99
	RecordStatus <RcrdSts>	[0..*]			99
	OriginalRecordIdentification <OrgnlRcrdId>	[1..1]	Text		99
	Status <Sts>	[1..1]	CodeSet		100
	ValidationRule <VldtnRule>	[0..*]	±		100
	SupplementaryData <SplmtryData>	[0..*]	±	C1	100
	SupplementaryData <SplmtryData>	[0..*]	±	C1	101

4.4.1.1 MessageReportIdentifier <MsgRptldr>

Presence: [0..1]

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

Usage:

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

Datatype: "Max140Text" on page 361

4.4.1.2 MessageStatus <MsgSts>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Status <Sts>	[1..1]	CodeSet		97
	ValidationRule <VldtnRule>	[0..*]	±		97
	MessageDate <MsgDt>	[0..1]	Date		98
	Statistics <Sttstcs>	[0..1]			98
	TotalNumberOfRecords <TtlNbOfRcrds>	[1..1]	Text		98
	NumberOfRecordsPerStatus <NbOfRcrdsPerSts>	[1..*]			98
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		99
	DetailedStatus <DtldSts>	[1..1]	CodeSet		99

4.4.1.2.1 Status <Sts>

Presence: [1..1]

Definition: Provides the status for the full message.

Datatype: "ReportingMessageStatus1Code" on page 347

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

4.4.1.2.2 ValidationRule <VldtnRule>

Presence: [0..*]

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

ValidationRule <VldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 248 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		248
	Description <Desc>	[0..1]	Text		249
	SchemeName <SchmeNm>	[0..1]	±		249
	Issuer <Issr>	[0..1]	Text		249

4.4.1.2.3 MessageDate <MsgDt>

Presence: [0..1]

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

Datatype: "ISODate" on page 356

4.4.1.2.4 Statistics <Sttstcs>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalNumberOfRecords <TtlNbOfRcrds>	[1..1]	Text		98
	NumberOfRecordsPerStatus <NbOfRcrdsPerSts>	[1..*]			98
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		99
	DetailedStatus <DtldSts>	[1..1]	CodeSet		99

4.4.1.2.4.1 TotalNumberOfRecords <TtlNbOfRcrds>

Presence: [1..1]

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

Datatype: "Max15NumericText" on page 362

4.4.1.2.4.2 NumberOfRecordsPerStatus <NbOfRcrdsPerSts>

Presence: [1..*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		99
	DetailedStatus <DtldSts>	[1..1]	CodeSet		99

4.4.1.2.4.2.1 DetailedNumberOfRecords <DtIdNbOfRcrds>*Presence:* [1..1]*Definition:* Number of individual records contained in the message, detailed per status.*Datatype:* "Max15NumericText" on page 362**4.4.1.2.4.2.2 DetailedStatus <DtIdSts>***Presence:* [1..1]*Definition:* Common transaction status for all individual records reported.*Datatype:* "ReportingRecordStatus1Code" on page 347

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalRecordIdentification <OrgnlRcrdId>	[1..1]	Text		99
	Status <Sts>	[1..1]	CodeSet		100
	ValidationRule <VldtnRule>	[0..*]	±		100
	SupplementaryData <SplmtryData>	[0..*]	±	C1	100

4.4.1.3.1 OriginalRecordIdentification <OrgnlRcrdId>*Presence:* [1..1]*Definition:* Unique and unambiguous technical identification of the original data for which the status is provided.*Datatype:* "Max140Text" on page 361

4.4.1.3.2 Status <Sts>*Presence:* [1..1]*Definition:* Defines status of the reported transaction.*Datatype:* "ReportingRecordStatus1Code" on page 347

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

4.4.1.3.3 ValidationRule <VldtnRule>*Presence:* [0..*]*Definition:* Provides the details of the rule which could not be validated.**ValidationRule <VldtnRule>** contains the following elements (see "GenericValidationRuleIdentification1" on page 248 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		248
	Description <Desc>	[0..1]	Text		249
	SchemeName <SchmeNm>	[0..1]	±		249
	Issuer <Issr>	[0..1]	Text		249

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

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		170
	Envelope <Envlp>	[1..1]	(External Schema)		171

Constraints

- **SupplementaryDataRule**

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

4.4.1.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		170
	Envelope <Envlp>	[1..1]	(External Schema)		171

Constraints

- **SupplementaryDataRule**

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

4.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		170
	Envelope <Envlp>	[1..1]	(External Schema)		171

Constraints

- **SupplementaryDataRule**

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

5 auth.090.001.01

DerivativesTradePositionSetReportV01

5.1 MessageDefinition Functionality

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

Outline

The DerivativesTradePositionSetReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. AggregatedPosition

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

B. SupplementaryData

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

5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradPosSetRpt>	[1..1]			
	AggregatedPosition <AggtdPos>	[1..1]			106
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		108
Or}	Report <Rpt>	[1..1]			109
	ReferenceDate <RefDt>	[1..1]	Date		111
	PositionSet <PosSet>	[0..*]			111
	Dimensions <Dmnsns>	[1..1]	±		112
	Metrics <Mtrcs>	[1..1]	±		113
	CurrencyPositionSet <CcyPosSet>	[0..*]			113
	Dimensions <Dmnsns>	[1..1]	±		113
	Metrics <Mtrcs>	[1..1]	±		114
	CollateralPositionSet <CollPosSet>	[0..*]			115
	Dimensions <Dmnsns>	[1..1]			116
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		117
	Collateralisation <Collstrn>	[0..1]	CodeSet		117
	Portfolio <Prtfl>	[0..1]	Text		118
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	118
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	118
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	119
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	119
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	119
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	120
	Metrics <Mtrcs>	[1..1]			120
	Total <Ttl>	[0..1]			120
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		121
	InitialMargin <InitlMrgn>	[0..1]	±		121
	VariationMargin <VartnMrgn>	[0..1]	±		121
	ExcessCash <XcssCsh>	[0..1]	±		121
	Clean <Clean>	[0..1]			122
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		122

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMargin <InitlMrgn>	[0..1]	±		122
	VariationMargin <VartnMrgn>	[0..1]	±		122
	ExcessCash <XcssCsh>	[0..1]	±		123
	CurrencyCollateralPositionSet <CcyCollPosSet>	[0..*]			123
	Dimensions <Dmnsns>	[1..1]			124
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		125
	Collateralisation <Collstn>	[0..1]	CodeSet		125
	Portfolio <Prtfl>	[0..1]	Text		126
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	126
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	126
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	127
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	127
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	127
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	128
	Metrics <Mtrcs>	[1..1]			128
	Total <Ttl>	[0..1]			128
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		129
	InitialMargin <InitlMrgn>	[0..1]	±		129
	VariationMargin <VartnMrgn>	[0..1]	±		129
	ExcessCash <XcssCsh>	[0..1]	±		129
	Clean <Clean>	[0..1]			130
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		130
	InitialMargin <InitlMrgn>	[0..1]	±		130
	VariationMargin <VartnMrgn>	[0..1]	±		130
	ExcessCash <XcssCsh>	[0..1]	±		131
	SupplementaryData <SplmtryData>	[0..*]	±	C7	131

5.3 Constraints

C1 ActiveCurrency

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

C2 ActiveOrHistoricCurrency

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

C3 AnyBIC

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

C4 Country

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

C5 NumberRule

If Number is negative, then Sign must be present.

C6 OneElementPresentRule

At least one of the 2 elements must be present.

C7 SupplementaryDataRule

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

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 AggregatedPosition <AggtdPos>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		108
Or}	Report <Rpt>	[1..1]			109
	ReferenceDate <RefDt>	[1..1]	Date		111
	PositionSet <PosSet>	[0..*]			111
	Dimensions <Dmnsns>	[1..1]	±		112
	Metrics <Mtrcs>	[1..1]	±		113
	CurrencyPositionSet <CcyPosSet>	[0..*]			113
	Dimensions <Dmnsns>	[1..1]	±		113
	Metrics <Mtrcs>	[1..1]	±		114
	CollateralPositionSet <CollPosSet>	[0..*]			115
	Dimensions <Dmnsns>	[1..1]			116
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		117
	Collateralisation <Collstn>	[0..1]	CodeSet		117
	Portfolio <Prtl>	[0..1]	Text		118
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	118
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	118
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	119
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	119
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	119
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	120
	Metrics <Mtrcs>	[1..1]			120
	Total <Ttl>	[0..1]			120
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		121
	InitialMargin <InitlMrgn>	[0..1]	±		121
	VariationMargin <VartnMrgn>	[0..1]	±		121
	ExcessCash <XcssCsh>	[0..1]	±		121
	Clean <Clean>	[0..1]			122
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		122

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMargin <InitlMrgn>	[0..1]	±		122
	VariationMargin <VartnMrgn>	[0..1]	±		122
	ExcessCash <XcssCsh>	[0..1]	±		123
	CurrencyCollateralPositionSet <CcyCollPosSet>	[0..*]			123
	Dimensions <Dmnsns>	[1..1]			124
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		125
	Collateralisation <Collstn>	[0..1]	CodeSet		125
	Portfolio <Prftl>	[0..1]	Text		126
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	126
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	126
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	127
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	127
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	127
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	128
	Metrics <Mtrcs>	[1..1]			128
	Total <Ttl>	[0..1]			128
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		129
	InitialMargin <InitlMrgn>	[0..1]	±		129
	VariationMargin <VartnMrgn>	[0..1]	±		129
	ExcessCash <XcssCsh>	[0..1]	±		129
	Clean <Clean>	[0..1]			130
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		130
	InitialMargin <InitlMrgn>	[0..1]	±		130
	VariationMargin <VartnMrgn>	[0..1]	±		130
	ExcessCash <XcssCsh>	[0..1]	±		131

5.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

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

Datatype: "ReportPeriodActivity1Code" on page 348

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

5.4.1.2 Report <Rpt>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceDate <RefDt>	[1..1]	Date		111
	PositionSet <PosSet>	[0..*]			111
	Dimensions <Dmnsns>	[1..1]	±		112
	Metrics <Mtrcs>	[1..1]	±		113
	CurrencyPositionSet <CcyPosSet>	[0..*]			113
	Dimensions <Dmnsns>	[1..1]	±		113
	Metrics <Mtrcs>	[1..1]	±		114
	CollateralPositionSet <CollPosSet>	[0..*]			115
	Dimensions <Dmnsns>	[1..1]			116
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		117
	Collateralisation <Collstn>	[0..1]	CodeSet		117
	Portfolio <Prtfl>	[0..1]	Text		118
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	118
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	118
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	119
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	119
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	119
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	120
	Metrics <Mtrcs>	[1..1]			120
	Total <Ttl>	[0..1]			120
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		121
	InitialMargin <InitlMrgn>	[0..1]	±		121
	VariationMargin <VartnMrgn>	[0..1]	±		121
	ExcessCash <XcssCsh>	[0..1]	±		121
	Clean <Clean>	[0..1]			122
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		122
	InitialMargin <InitlMrgn>	[0..1]	±		122
	VariationMargin <VartnMrgn>	[0..1]	±		122
	ExcessCash <XcssCsh>	[0..1]	±		123

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrencyCollateralPositionSet <CcyCollPosSet>	[0..*]			123
	Dimensions <Dmnsns>	[1..1]			124
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		125
	Collateralisation <Collstn>	[0..1]	CodeSet		125
	Portfolio <Prtfl>	[0..1]	Text		126
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	126
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	126
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	127
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	127
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	127
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	128
	Metrics <Mtrcs>	[1..1]			128
	Total <Ttl>	[0..1]			128
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		129
	InitialMargin <InitlMrgn>	[0..1]	±		129
	VariationMargin <VartnMrgn>	[0..1]	±		129
	ExcessCash <XcssCsh>	[0..1]	±		129
	Clean <Clean>	[0..1]			130
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		130
	InitialMargin <InitlMrgn>	[0..1]	±		130
	VariationMargin <VartnMrgn>	[0..1]	±		130
	ExcessCash <XcssCsh>	[0..1]	±		131

5.4.1.2.1 ReferenceDate <RefDt>*Presence:* [1..1]*Definition:* Reference date for statistics collection.*Datatype:* "ISODate" on page 356**5.4.1.2.2 PositionSet <PosSet>***Presence:* [0..*]*Definition:* Aggregation of outstanding derivatives with similar dimensions. Numerous positions sets that are produced according to the combination of dimensions used to stratify the derivatives, and different metrics are used to represent the aggregations.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Dimensions <Dmnsns>	[1..1]	±		112
	Metrics <Mtrcs>	[1..1]	±		113

5.4.1.2.2.1 Dimensions <Dmnsns>

Presence: [1..1]

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

Dimensions <Dmnsns> contains the following elements (see "[PositionSetDimensions3](#)" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		221
	ValueCurrency <ValCcy>	[0..1]	CodeSet	C2	222
	Collateralisation <Collstn>	[0..1]	CodeSet		222
	Portfolio <Prfl>	[0..1]	Text		223
	ContractType <CtrctTp>	[0..1]	CodeSet		223
	AssetClass <AsstCls>	[0..1]	CodeSet		223
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		224
	FirstLegNotionalCurrency <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	224
	SecondLegNotionalCurrency <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	225
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	225
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	225
	MasterAgreement <MstrAgrmt>	[0..1]	±	C6	226
	ClearingStatus <ClrSts>	[0..1]	Indicator		226
	IntraGroup <IntraGrp>	[0..1]	Indicator		226
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		226
	OptionType <OptnTp>	[0..1]	CodeSet		227
	TimeToMaturity <TmToMtrty>	[0..1]	±		227
	IRSType <IRSTp>	[0..1]	Text		227
	Seniority <Snrty>	[0..1]	CodeSet		228
	Tranche <Trch>	[0..1]	Indicator		228
	Commodity <Cmmdty>	[0..1]	Text		228

5.4.1.2.2.2 Metrics <Mtrcs>*Presence:* [1..1]*Definition:* Variables used to quantify the different calculations.**Metrics <Mtrcs>** contains the following elements (see "PositionSetMetrics1" on page 218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Total <Ttl>	[0..1]			218
	Buyer <Buyr>	[0..1]	±		219
	Seller <Sellr>	[0..1]	±		219
	Clean <Clean>	[0..1]			219
	Buyer <Buyr>	[0..1]	±		220
	Seller <Sellr>	[0..1]	±		220

5.4.1.2.3 CurrencyPositionSet <CcyPosSet>*Presence:* [0..*]*Definition:* Aggregation of outstanding derivatives according to the currency of the position, for use by central banks issuing specific currencies.**CurrencyPositionSet <CcyPosSet>** contains the following **PositionSet5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Dimensions <Dmnsns>	[1..1]	±		113
	Metrics <Mtrcs>	[1..1]	±		114

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

Dimensions <Dmnsns> contains the following elements (see "PositionSetDimensions3" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		221
	ValueCurrency <ValCcy>	[0..1]	CodeSet	C2	222
	Collateralisation <Collstn>	[0..1]	CodeSet		222
	Portfolio <Prtl>	[0..1]	Text		223
	ContractType <CtrctTp>	[0..1]	CodeSet		223
	AssetClass <AsstCls>	[0..1]	CodeSet		223
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		224
	FirstLegNotionalCurrency <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	224
	SecondLegNotionalCurrency <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	225
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	225
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	225
	MasterAgreement <MstrAgrmt>	[0..1]	±	C6	226
	ClearingStatus <ClrSts>	[0..1]	Indicator		226
	IntraGroup <IntraGrp>	[0..1]	Indicator		226
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		226
	OptionType <OptnTp>	[0..1]	CodeSet		227
	TimeToMaturity <TmToMtrty>	[0..1]	±		227
	IRSType <IRSTp>	[0..1]	Text		227
	Seniority <Snrty>	[0..1]	CodeSet		228
	Tranche <Trch>	[0..1]	Indicator		228
	Commodity <Cmmdty>	[0..1]	Text		228

5.4.1.2.3.2 Metrics <Mtrcs>

Presence: [1..1]

Definition: Variables used to quantify the different calculations.

Metrics <Mtrcs> contains the following elements (see "PositionSetMetrics1" on page 218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Total <Ttl>	[0..1]			218
	Buyer <Buyr>	[0..1]	±		219
	Seller <Sellr>	[0..1]	±		219
	Clean <Clean>	[0..1]			219
	Buyer <Buyr>	[0..1]	±		220
	Seller <Sellr>	[0..1]	±		220

5.4.1.2.4 CollateralPositionSet <CollPosSet>

Presence: [0..*]

Definition: Aggregation of collateral for derivative positions using collateral fields as metrics.

CollateralPositionSet <CollPosSet> contains the following **PositionSet4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Dimensions <Dmnsns>	[1..1]			116
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		117
	Collateralisation <Collstn>	[0..1]	CodeSet		117
	Portfolio <Prftl>	[0..1]	Text		118
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	118
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	118
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	119
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	119
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	119
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	120
	Metrics <Mtrcs>	[1..1]			120
	Total <Ttl>	[0..1]			120
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		121
	InitialMargin <InitlMrgn>	[0..1]	±		121
	VariationMargin <VartnMrgn>	[0..1]	±		121
	ExcessCash <XcssCsh>	[0..1]	±		121
	Clean <Clean>	[0..1]			122
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		122
	InitialMargin <InitlMrgn>	[0..1]	±		122
	VariationMargin <VartnMrgn>	[0..1]	±		122
	ExcessCash <XcssCsh>	[0..1]	±		123

5.4.1.2.4.1 Dimensions <Dmnsns>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		117
	Collateralisation <Collstn>	[0..1]	CodeSet		117
	Portfolio <Prftl>	[0..1]	Text		118
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	118
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	118
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	119
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	119
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	119
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	120

5.4.1.2.4.1.1 CounterpartyIdentification <CtrPtyId>

Presence: [0..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following elements (see "TradeCounterpartyReport9" on page 263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		263
	OtherCounterparty <OthrCtrPty>	[1..1]	±		264
	Broker <Brkr>	[0..1]	±		264
	SubmittingAgent <SubmitgAgt>	[0..1]	±		265
	ClearingMember <ClrMmb>	[0..1]	±		265
	Beneficiary <Bnfcry>	[0..1]	±		265

5.4.1.2.4.1.2 Collateralisation <Collstn>

Presence: [0..1]

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

Datatype: "CollateralisationType1Code" on page 331

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

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

5.4.1.2.4.1.3 Portfolio <Prftl>*Presence:* [0..1]*Definition:* A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.*Datatype:* "Max52Text" on page 363**5.4.1.2.4.1.4 InitialMarginPostedCurrency <InitlMrgnPstdCcy>***Presence:* [0..1]*Definition:* Currency of the initial margin posted by the reporting counterparty to the other counterparty.*Impacted by:* C2 "ActiveOrHistoricCurrency"*Datatype:* "ActiveOrHistoricCurrencyCode" on page 324**Constraints**

- **ActiveOrHistoricCurrency**

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

5.4.1.2.4.1.5 VariationMarginPostedCurrency <VartnMrgnPstdCcy>*Presence:* [0..1]*Definition:* Currency of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.*Impacted by:* C2 "ActiveOrHistoricCurrency"*Datatype:* "ActiveOrHistoricCurrencyCode" on page 324

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.4.1.6 InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>

Presence: [0..1]

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

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 324

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.4.1.7 VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>

Presence: [0..1]

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

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 324

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.4.1.8 ExcessCollateralPostedCurrency <XcssCollPstdCcy>

Presence: [0..1]

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

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 324

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.4.1.9 ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>

Presence: [0..1]

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

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 324

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.4.2 Metrics <Mtrcs>

Presence: [1..1]

Definition: Variables used to quantify the different calculations.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Total <Ttl>	[0..1]			120
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		121
	InitialMargin <InitlMrgn>	[0..1]	±		121
	VariationMargin <VartnMrgn>	[0..1]	±		121
	ExcessCash <XcssCsh>	[0..1]	±		121
	Clean <Clean>	[0..1]			122
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		122
	InitialMargin <InitlMrgn>	[0..1]	±		122
	VariationMargin <VartnMrgn>	[0..1]	±		122
	ExcessCash <XcssCsh>	[0..1]	±		123

5.4.1.2.4.2.1 Total <Ttl>

Presence: [0..1]

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

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		121
	InitialMargin <InitlMrgn>	[0..1]	±		121
	VariationMargin <VartnMrgn>	[0..1]	±		121
	ExcessCash <XcssCsh>	[0..1]	±		121

5.4.1.2.4.2.1.1 NumberOfReports <NbOfRpts>

Presence: [0..1]

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

Datatype: "Max20PositiveNumber" on page 359

5.4.1.2.4.2.1.2 InitialMargin <InitlMrgn>

Presence: [0..1]

Definition: Values of the initial margin for the portfolio.

InitialMargin <InitlMrgn> contains the following elements (see "PositionSetPostedAndReceived1" on page 239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	239
	Received <Rcvd>	[0..1]	Amount	C2	239

5.4.1.2.4.2.1.3 VariationMargin <VartnMrgn>

Presence: [0..1]

Definition: Values of the variation margin for the portfolio.

VariationMargin <VartnMrgn> contains the following elements (see "PositionSetPostedAndReceived1" on page 239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	239
	Received <Rcvd>	[0..1]	Amount	C2	239

5.4.1.2.4.2.1.4 ExcessCash <XcssCsh>

Presence: [0..1]

Definition: Values of the excess cash for the portfolio.

ExcessCash <XcssCsh> contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	239
	Received <Rcvd>	[0..1]	Amount	C2	239

5.4.1.2.4.2.2 Clean <Clean>

Presence: [0..1]

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

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		122
	InitialMargin <InitlMrgn>	[0..1]	±		122
	VariationMargin <VartnMrgn>	[0..1]	±		122
	ExcessCash <XcssCsh>	[0..1]	±		123

5.4.1.2.4.2.2.1 NumberOfReports <NbOfRpts>

Presence: [0..1]

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

Datatype: "[Max20PositiveNumber](#)" on page 359

5.4.1.2.4.2.2.2 InitialMargin <InitlMrgn>

Presence: [0..1]

Definition: Values of the initial margin for the portfolio.

InitialMargin <InitlMrgn> contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	239
	Received <Rcvd>	[0..1]	Amount	C2	239

5.4.1.2.4.2.2.3 VariationMargin <VartnMrgn>

Presence: [0..1]

Definition: Values of the variation margin for the portfolio.

VariationMargin <VartnMrgn> contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	239
	Received <Rcvd>	[0..1]	Amount	C2	239

5.4.1.2.4.2.2.4 ExcessCash <XcssCsh>

Presence: [0..1]

Definition: Values of the excess cash for the portfolio.

ExcessCash <XcssCsh> contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	239
	Received <Rcvd>	[0..1]	Amount	C2	239

5.4.1.2.5 CurrencyCollateralPositionSet <CcyCollPosSet>

Presence: [0..*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Dimensions <Dmnsns>	[1..1]			124
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		125
	Collateralisation <Collstn>	[0..1]	CodeSet		125
	Portfolio <Prftl>	[0..1]	Text		126
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	126
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	126
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	127
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	127
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	127
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	128
	Metrics <Mtrcs>	[1..1]			128
	Total <Ttl>	[0..1]			128
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		129
	InitialMargin <InitlMrgn>	[0..1]	±		129
	VariationMargin <VartnMrgn>	[0..1]	±		129
	ExcessCash <XcssCsh>	[0..1]	±		129
	Clean <Clean>	[0..1]			130
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		130
	InitialMargin <InitlMrgn>	[0..1]	±		130
	VariationMargin <VartnMrgn>	[0..1]	±		130
	ExcessCash <XcssCsh>	[0..1]	±		131

5.4.1.2.5.1 Dimensions <Dmnsns>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		125
	Collateralisation <Collstn>	[0..1]	CodeSet		125
	Portfolio <Prftl>	[0..1]	Text		126
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	126
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	126
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	127
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	127
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	127
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	128

5.4.1.2.5.1.1 CounterpartyIdentification <CtrPtyId>

Presence: [0..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following elements (see "TradeCounterpartyReport9" on page 263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		263
	OtherCounterparty <OthrCtrPty>	[1..1]	±		264
	Broker <Brkr>	[0..1]	±		264
	SubmittingAgent <SubmitgAgt>	[0..1]	±		265
	ClearingMember <ClrMmb>	[0..1]	±		265
	Beneficiary <Bnfcry>	[0..1]	±		265

5.4.1.2.5.1.2 Collateralisation <Collstn>

Presence: [0..1]

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

Datatype: "CollateralisationType1Code" on page 331

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

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

5.4.1.2.5.1.3 Portfolio <Prftl>*Presence:* [0..1]*Definition:* A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.*Datatype:* "Max52Text" on page 363**5.4.1.2.5.1.4 InitialMarginPostedCurrency <InitlMrgnPstdCcy>***Presence:* [0..1]*Definition:* Currency of the initial margin posted by the reporting counterparty to the other counterparty.*Impacted by:* C2 "ActiveOrHistoricCurrency"*Datatype:* "ActiveOrHistoricCurrencyCode" on page 324**Constraints**

- **ActiveOrHistoricCurrency**

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

5.4.1.2.5.1.5 VariationMarginPostedCurrency <VartnMrgnPstdCcy>*Presence:* [0..1]*Definition:* Currency of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.*Impacted by:* C2 "ActiveOrHistoricCurrency"*Datatype:* "ActiveOrHistoricCurrencyCode" on page 324

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.5.1.6 InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>

Presence: [0..1]

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

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 324

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.5.1.7 VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>

Presence: [0..1]

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

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 324

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.5.1.8 ExcessCollateralPostedCurrency <XcssCollPstdCcy>

Presence: [0..1]

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

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 324

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.5.1.9 ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>

Presence: [0..1]

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

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 324

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.5.2 Metrics <Mtrcs>

Presence: [1..1]

Definition: Variables used to quantify the different calculations.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Total <Ttl>	[0..1]			128
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		129
	InitialMargin <InitlMrgn>	[0..1]	±		129
	VariationMargin <VartnMrgn>	[0..1]	±		129
	ExcessCash <XcssCsh>	[0..1]	±		129
	Clean <Clean>	[0..1]			130
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		130
	InitialMargin <InitlMrgn>	[0..1]	±		130
	VariationMargin <VartnMrgn>	[0..1]	±		130
	ExcessCash <XcssCsh>	[0..1]	±		131

5.4.1.2.5.2.1 Total <Ttl>

Presence: [0..1]

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

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		129
	InitialMargin <InitlMrgn>	[0..1]	±		129
	VariationMargin <VartnMrgn>	[0..1]	±		129
	ExcessCash <XcssCsh>	[0..1]	±		129

5.4.1.2.5.2.1.1 NumberOfReports <NbOfRpts>

Presence: [0..1]

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

Datatype: "Max20PositiveNumber" on page 359

5.4.1.2.5.2.1.2 InitialMargin <InitlMrgn>

Presence: [0..1]

Definition: Values of the initial margin for the portfolio.

InitialMargin <InitlMrgn> contains the following elements (see "PositionSetPostedAndReceived1" on page 239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	239
	Received <Rcvd>	[0..1]	Amount	C2	239

5.4.1.2.5.2.1.3 VariationMargin <VartnMrgn>

Presence: [0..1]

Definition: Values of the variation margin for the portfolio.

VariationMargin <VartnMrgn> contains the following elements (see "PositionSetPostedAndReceived1" on page 239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	239
	Received <Rcvd>	[0..1]	Amount	C2	239

5.4.1.2.5.2.1.4 ExcessCash <XcssCsh>

Presence: [0..1]

Definition: Values of the excess cash for the portfolio.

ExcessCash <XcssCsh> contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	239
	Received <Rcvd>	[0..1]	Amount	C2	239

5.4.1.2.5.2.2 Clean <Clean>

Presence: [0..1]

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

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		130
	InitialMargin <InitlMrgn>	[0..1]	±		130
	VariationMargin <VartnMrgn>	[0..1]	±		130
	ExcessCash <XcssCsh>	[0..1]	±		131

5.4.1.2.5.2.2.1 NumberOfReports <NbOfRpts>

Presence: [0..1]

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

Datatype: "[Max20PositiveNumber](#)" on page 359

5.4.1.2.5.2.2.2 InitialMargin <InitlMrgn>

Presence: [0..1]

Definition: Values of the initial margin for the portfolio.

InitialMargin <InitlMrgn> contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	239
	Received <Rcvd>	[0..1]	Amount	C2	239

5.4.1.2.5.2.2.3 VariationMargin <VartnMrgn>

Presence: [0..1]

Definition: Values of the variation margin for the portfolio.

VariationMargin <VartnMrgn> contains the following elements (see "PositionSetPostedAndReceived1" on page 239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	239
	Received <Rcvd>	[0..1]	Amount	C2	239

5.4.1.2.5.2.2.4 ExcessCash <XcssCsh>

Presence: [0..1]

Definition: Values of the excess cash for the portfolio.

ExcessCash <XcssCsh> contains the following elements (see "PositionSetPostedAndReceived1" on page 239 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	239
	Received <Rcvd>	[0..1]	Amount	C2	239

5.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C7 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		170
	Envelope <Envlp>	[1..1]	(External Schema)		171

Constraints

- SupplementaryDataRule**

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

6 auth.091.001.01 DerivativesTradeReconciliationStatisticalRep ortV01

6.1 MessageDefinition Functionality

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

Outline

The DerivativesTradeReconciliationStatisticalReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. StatisticsPerCounterparty

Detailed information on statistics per combination of counterparties.

B. SupplementaryData

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

6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradRcncltnSttstclRpt>	[1..1]			
	StatisticsPerCounterparty <SttstcsPerCtrPty>	[1..1]			134
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		134
Or}	Report <Rpt>	[1..*]			134
	ReferenceDate <RefDt>	[1..1]	Date		135
	CounterpartyIdentification <CtrPtyId>	[1..1]	±		135
	ReconciliationStatistics <RcncltnSttstcs>	[1..1]			135
	OTC <OTC>	[1..1]			136
	AllDerivatives <AllDerivs>	[1..1]	±		136
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		137
	ETD <ETD>	[1..1]			137
	AllDerivatives <AllDerivs>	[1..1]	±		137
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		138
	CompetentAuthority <CmptntAuthrty>	[0..*]			138
	Identification <Id>	[1..1]	Text		139
	OnboardingStatus <OnbrdgSts>	[1..1]	Indicator		139
	SupplementaryData <SplmtryData>	[0..*]	±	C3	139

6.3 Constraints

C1 AnyBIC

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

C2 Country

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

C3 SupplementaryDataRule

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

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 StatisticsPerCounterparty <SttstcsPerCtrPty>

Presence: [1..1]

Definition: Detailed information on statistics per combination of counterparties.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		134
Or}	Report <Rpt>	[1..*]			134
	ReferenceDate <RefDt>	[1..1]	Date		135
	CounterpartyIdentification <CtrPtyId>	[1..1]	±		135
	ReconciliationStatistics <RcncltnSttstcs>	[1..1]			135
	OTC <OTC>	[1..1]			136
	AllDerivatives <AllDerivs>	[1..1]	±		136
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		137
	ETD <ETD>	[1..1]			137
	AllDerivatives <AllDerivs>	[1..1]	±		137
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		138
	CompetentAuthority <CmptntAuthrty>	[0..*]			138
	Identification <Id>	[1..1]	Text		139
	OnboardingStatus <OnbrdgSts>	[1..1]	Indicator		139

6.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

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

Datatype: "ReportPeriodActivity1Code" on page 348

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

6.4.1.2 Report <Rpt>

Presence: [1..*]

Definition: Detailed statistics per counterparty.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceDate <RefDt>	[1..1]	Date		135
	CounterpartyIdentification <CtrPtyId>	[1..1]	±		135
	ReconciliationStatistics <RcncltnSttstcs>	[1..1]			135
	OTC <OTC>	[1..1]			136
	AllDerivatives <AllDerivs>	[1..1]	±		136
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		137
	ETD <ETD>	[1..1]			137
	AllDerivatives <AllDerivs>	[1..1]	±		137
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		138
	CompetentAuthority <CmptntAuthrty>	[0..*]			138
	Identification <Id>	[1..1]	Text		139
	OnboardingStatus <OnbrdgSts>	[1..1]	Indicator		139

6.4.1.2.1 ReferenceDate <RefDt>

Presence: [1..1]

Definition: Reference date for statistics collection.

Datatype: "ISODate" on page 356

6.4.1.2.2 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following elements (see "TradeCounterpartyReport9" on page 263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		263
	OtherCounterparty <OthrCtrPty>	[1..1]	±		264
	Broker <Brkr>	[0..1]	±		264
	SubmittingAgent <SubmitgAgt>	[0..1]	±		265
	ClearingMember <ClrMmb>	[0..1]	±		265
	Beneficiary <Bnfcry>	[0..1]	±		265

6.4.1.2.3 ReconciliationStatistics <RcncltnSttstcs>

Presence: [1..1]

Definition: Detailed information on derivatives submitted for reconciliation.

ReconciliationStatistics <RcncltnSttstcs> contains the following
ReconciliationStatisticsPerDerivativeContractGroup3 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OTC <OTC>	[1..1]			136
	AllDerivatives <AllDerivs>	[1..1]	±		136
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		137
	ETD <ETD>	[1..1]			137
	AllDerivatives <AllDerivs>	[1..1]	±		137
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		138

6.4.1.2.3.1 OTC <OTC>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AllDerivatives <AllDerivs>	[1..1]	±		136
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		137

6.4.1.2.3.1.1 AllDerivatives <AllDerivs>

Presence: [1..1]

Definition: Detailed statistics on reconciliation for all derivatives.

AllDerivatives <AllDerivs> contains the following elements (see "[DetailedReconciliationStatistics2](#)" on page 233 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalAccepted <TtlAcptd>	[1..1]	Quantity		233
	TotalNotSubmittedToReconciliation <TtlNotSubmittdToRcncltn>	[1..1]	Quantity		233
	TotalSingleSidedEEAUnpaired <TtlSnglSddEEAUnprd>	[1..1]	Quantity		234
	TotalSingleSidedEEAPaired <TtlSnglSddEEAPaird>	[1..1]	Quantity		234
	TotalSingleSidedEEAMatched <TtlSnglSddEEAMtchd>	[1..1]	Quantity		234
	TotalDualSidedNonMatched <TtlDualSddNonMtchd>	[1..1]	Quantity		234
	TotalDualSidedMatched <TtlDualSddMtchd>	[1..1]	Quantity		234
	TotalSingleSidedNonEEA <TtlSnglSddNonEEA>	[1..1]	Quantity		234
	TopReasonsForPairedNonMatched <TopRsnsForPairedNonMtchd>	[0..*]	Text		234

6.4.1.2.3.1.2 OutstandingDerivatives <OutsdngDerivs>*Presence:* [1..1]*Definition:* Detailed statistics on reconciliation for outstanding derivatives.**OutstandingDerivatives <OutsdngDerivs>** contains the following elements (see "DetailedReconciliationStatistics2" on page 233 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalAccepted <TtlAccptd>	[1..1]	Quantity		233
	TotalNotSubmittedToReconciliation <TtlNotSubmittdToRcncltn>	[1..1]	Quantity		233
	TotalSingleSidedEEAUnpaired <TtlSnglSddEEAUnprd>	[1..1]	Quantity		234
	TotalSingleSidedEEAPaired <TtlSnglSddEEAPaird>	[1..1]	Quantity		234
	TotalSingleSidedEEAMatched <TtlSnglSddEEAMtchd>	[1..1]	Quantity		234
	TotalDualSidedNonMatched <TtlDualSddNonMtchd>	[1..1]	Quantity		234
	TotalDualSidedMatched <TtlDualSddMtchd>	[1..1]	Quantity		234
	TotalSingleSidedNonEEA <TtlSnglSddNonEEA>	[1..1]	Quantity		234
	TopReasonsForPairedNonMatched <TopRsnsForPairedNonMtchd>	[0..*]	Text		234

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AllDerivatives <AllDerivs>	[1..1]	±		137
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		138

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

AllDerivatives <AllDerivs> contains the following elements (see "DetailedReconciliationStatistics2" on page 233 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalAccepted <TtlAccptd>	[1..1]	Quantity		233
	TotalNotSubmittedToReconciliation <TtlNotSubmittdToRcncltn>	[1..1]	Quantity		233
	TotalSingleSidedEEAUnpaired <TtlSnglSddEEAUnprd>	[1..1]	Quantity		234
	TotalSingleSidedEEAPaired <TtlSnglSddEEAPaird>	[1..1]	Quantity		234
	TotalSingleSidedEEAMatched <TtlSnglSddEEAMtchd>	[1..1]	Quantity		234
	TotalDualSidedNonMatched <TtlDualSddNonMtchd>	[1..1]	Quantity		234
	TotalDualSidedMatched <TtlDualSddMtchd>	[1..1]	Quantity		234
	TotalSingleSidedNonEEA <TtlSnglSddNonEEA>	[1..1]	Quantity		234
	TopReasonsForPairedNonMatched <TopRsnsForPairedNonMtchd>	[0..*]	Text		234

6.4.1.2.3.2.2 OutstandingDerivatives <OutsdngDerivs>

Presence: [1..1]

Definition: Detailed statistics on reconciliation for outstanding derivatives.

OutstandingDerivatives <OutsdngDerivs> contains the following elements (see "DetailedReconciliationStatistics2" on page 233 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalAccepted <TtlAccptd>	[1..1]	Quantity		233
	TotalNotSubmittedToReconciliation <TtlNotSubmittdToRcncltn>	[1..1]	Quantity		233
	TotalSingleSidedEEAUnpaired <TtlSnglSddEEAUnprd>	[1..1]	Quantity		234
	TotalSingleSidedEEAPaired <TtlSnglSddEEAPaird>	[1..1]	Quantity		234
	TotalSingleSidedEEAMatched <TtlSnglSddEEAMtchd>	[1..1]	Quantity		234
	TotalDualSidedNonMatched <TtlDualSddNonMtchd>	[1..1]	Quantity		234
	TotalDualSidedMatched <TtlDualSddMtchd>	[1..1]	Quantity		234
	TotalSingleSidedNonEEA <TtlSnglSddNonEEA>	[1..1]	Quantity		234
	TopReasonsForPairedNonMatched <TopRsnsForPairedNonMtchd>	[0..*]	Text		234

6.4.1.2.4 CompetentAuthority <CmptntAuthrty>

Presence: [0..*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		139
	OnboardingStatus <OnbrdgSts>	[1..1]	Indicator		139

6.4.1.2.4.1 Identification <Id>

Presence: [1..1]

Definition: Identification field for the competent authority.

Datatype: "Max350Text" on page 362

6.4.1.2.4.2 OnboardingStatus <OnbrdgSts>

Presence: [1..1]

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 359):

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

6.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C3 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		170
	Envelope <Envlp>	[1..1]	(External Schema)		171

Constraints

- **SupplementaryDataRule**

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

7 auth.092.001.02 DerivativesTradeRejectionStatisticalReportV02

7.1 MessageDefinition Functionality

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

Outline

The DerivativesTradeRejectionStatisticalReportV02 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. StatisticsPerCounterparty

Detailed information on statistics per combination of counterparties.

B. SupplementaryData

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

7.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradRjctnSttstclRpt>	[1..1]			
	StatisticsPerCounterparty <SttstcsPerCtrPty>	[1..1]			141
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		141
Or}	Report <Rpt>	[1..*]			142
	ReportingPeriod <RptgPrd>	[1..1]	±		142
	CounterpartyIdentification <CtrPtyId>	[1..1]	±		142
	RejectionStatistics <RjctnSttstcs>	[1..1]			143
	TotalNumberOfTechnicalRejections <TtlNbOfTechRjctns>	[1..1]	Quantity		143
	DerivativesStatistics <DerivsSttstcs>	[1..1]	±		143
	CompetentAuthority <CmptntAuthrty>	[0..*]			144
	Identification <Id>	[1..1]	Text		144
	OnboardingStatus <OnbrdgSts>	[1..1]	Indicator		144
	SupplementaryData <SplmtryData>	[0..*]	±	C2	145

7.3 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 SupplementaryDataRule

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

7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1 StatisticsPerCounterparty <SttstcsPerCtrPty>

Presence: [1..1]

Definition: Detailed information on statistics per combination of counterparties.

StatisticsPerCounterparty <SttstcsPerCtrPty> contains one of the following **StatisticsPerCounterparty3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		141
Or}	Report <Rpt>	[1..*]			142
	ReportingPeriod <RptgPrd>	[1..1]	±		142
	CounterpartyIdentification <CtrPtyId>	[1..1]	±		142
	RejectionStatistics <RjctnSttstcs>	[1..1]			143
	TotalNumberOfTechnicalRejections <TtlNbOfTechRjctns>	[1..1]	Quantity		143
	DerivativesStatistics <DerivsSttstcs>	[1..1]	±		143
	CompetentAuthority <CmptntAuthrty>	[0..*]			144
	Identification <Id>	[1..1]	Text		144
	OnboardingStatus <OnbrdgSts>	[1..1]	Indicator		144

7.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

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

Datatype: "ReportPeriodActivity1Code" on page 348

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

7.4.1.2 Report <Rpt>

Presence: [1..*]

Definition: Detailed statistics per counterparty.

Report <Rpt> contains the following **DetailedStatisticsPerCounterparty7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingPeriod <RptgPrd>	[1..1]	±		142
	CounterpartyIdentification <CtrPtyId>	[1..1]	±		142
	RejectionStatistics <RjctnSttscs>	[1..1]			143
	TotalNumberOfTechnicalRejections <TtlNbOfTechRjctns>	[1..1]	Quantity		143
	DerivativesStatistics <DerivsSttscs>	[1..1]	±		143
	CompetentAuthority <CmptntAuthrty>	[0..*]			144
	Identification <Id>	[1..1]	Text		144
	OnboardingStatus <OnbrdgSts>	[1..1]	Indicator		144

7.4.1.2.1 ReportingPeriod <RptgPrd>

Presence: [1..1]

Definition: Reference period for statistics collection.

ReportingPeriod <RptgPrd> contains the following elements (see ["Period2"](#) on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		165
	ToDate <ToDt>	[1..1]	Date		165

7.4.1.2.2 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following elements (see ["CounterpartyData78"](#) on page 299 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportSubmittingEntity <RptSubmitgNtty>	[1..1]	±		300
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		300

7.4.1.2.3 RejectionStatistics <RjctnSttstcs>*Presence:* [1..1]*Definition:* Detailed information on rejections for derivatives submitted to trade repositories and failed to pass validations.**RejectionStatistics <RjctnSttstcs>** contains the following **RejectionStatistics3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalNumberOfTechnicalRejections <TtlNbOfTechRjctns>	[1..1]	Quantity		143
	DerivativesStatistics <DerivsSttstcs>	[1..1]	±		143

7.4.1.2.3.1 TotalNumberOfTechnicalRejections <TtlNbOfTechRjctns>*Presence:* [1..1]*Definition:* Total number of derivatives submitted by the report submitting entity for the reporting counterparty which failed to pass technical schema validations.*Datatype:* "Max20PositiveNumber" on page 359**7.4.1.2.3.2 DerivativesStatistics <DerivsSttstcs>***Presence:* [1..1]*Definition:* Detailed information on rejections for derivatives submitted to trade repositories and failed to pass data validations.

DerivativesStatistics <DerivsSttstcs> contains the following elements (see "[DerivativesStatistics3](#)" on page 229 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalSubmitted <TtlSubmittd>	[1..1]			230
	All <All>	[1..1]	Quantity		230
	New <New>	[1..1]	Quantity		230
	Modification <Mod>	[1..1]	Quantity		231
	TotalRejected <TtlRjctd>	[1..1]			231
	All <All>	[1..1]	Quantity		231
	New <New>	[1..1]	Quantity		231
	Modification <Mod>	[1..1]	Quantity		231
	TotalCorrectedRejections <TtlCrrctdRjctns>	[1..1]			231
	All <All>	[1..1]	Quantity		232
	New <New>	[1..1]	Quantity		232
	Modification <Mod>	[1..1]	Quantity		232
	TopRejectionReasons <TopRjctnRsns>	[1..1]			232
	All <All>	[0..*]	Text		232
	New <New>	[0..*]	Text		233
	Modification <Mod>	[0..*]	Text		233

7.4.1.2.4 CompetentAuthority <CmptntAuthrty>

Presence: [0..*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		144
	OnboardingStatus <OnbrdgSts>	[1..1]	Indicator		144

7.4.1.2.4.1 Identification <Id>

Presence: [1..1]

Definition: Identification field for the competent authority.

Datatype: "Max350Text" on page 362

7.4.1.2.4.2 OnboardingStatus <OnbrdgSts>

Presence: [1..1]

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

Datatype: One of the following values must be used (see ["TrueFalseIndicator"](#) on page 359):

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

7.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C2 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 170 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		170
	Envelope <Envlp>	[1..1]	(External Schema)		171

Constraints

- **SupplementaryDataRule**

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

8 Message Items Types

8.1 MessageComponents

8.1.1 Agreement

8.1.1.1 MasterAgreement7

Definition: Information related to a master agreement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			146
{Or	Type <Tp>	[1..1]	CodeSet		146
Or}	Proprietary <Prtry>	[1..1]	Text		146
	Version <Vrsn>	[0..1]	Text		146
	OtherMasterAgreementDetails <OthrMstrAgrmtDtls>	[0..1]	Text		147

8.1.1.1.1 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains one of the following **AgreementType2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		146
Or}	Proprietary <Prtry>	[1..1]	Text		146

8.1.1.1.1.1 Type <Tp>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalAgreementType1Code" on page 335

8.1.1.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max50Text" on page 363

8.1.1.1.2 Version <Vrsn>

Presence: [0..1]

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

Datatype: "Max50Text" on page 363

8.1.1.1.3 OtherMasterAgreementDetails <OthrMstrAgrmtDtls>

Presence: [0..1]

Definition: Additional information specifying the other type of the master agreement.

Datatype: "Max350Text" on page 362

8.1.2 Amount

8.1.2.1 AmountAndDirection106

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, C6	147
	Sign <Sgn>	[0..1]	Indicator		147

8.1.2.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 323

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.

8.1.2.1.2 Sign <Sgn>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 359):

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

8.1.2.2 NotionalAmount1

Definition: Indicates the reference amount from which contractual payments are determined and the schedule applicable to the payments.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	±		148
	Schedule <Schdl>	[0..*]			148
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		148
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		149
	Amount <Amt>	[1..1]	±		149

8.1.2.2.1 Amount <Amt>

Presence: [1..1]

Definition: Reference amount from which contractual payments are determined.

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

Amount <Amt> contains the following elements (see "[AmountAndDirection106](#)" on page 147 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	147
	Sign <Sgn>	[0..1]	Indicator		147

8.1.2.2.2 Schedule <Schdl>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

Schedule <Schdl> contains the following **Schedule3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		148
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		149
	Amount <Amt>	[1..1]	±		149

8.1.2.2.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 356

8.1.2.2.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 356

8.1.2.2.2.3 Amount <Amt>

Presence: [1..1]

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

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 147 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	147
	Sign <Sgn>	[0..1]	Indicator		147

8.1.3 Asset

8.1.3.1 AssetClassCommodity2Choice

Definition: Defines commodity specific attributes of a derivative.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		149
Or	Energy <Nrgy>	[1..1]	CodeSet		150
Or	Environmental <Envttl>	[1..1]	CodeSet		150
Or	Freight <Frght>	[1..1]	CodeSet		150
Or	Index <Indx>	[1..1]	CodeSet		151
Or	Metal <Metl>	[1..1]	CodeSet		151
Or	Exotic <Extc>	[1..1]	CodeSet		151
Or}	Other <Othr>	[1..1]	CodeSet		151

8.1.3.1.1 Agricultural <Agrcltrl>

Presence: [1..1]

Definition: Code list for agricultural type of commodities.

Datatype: "AssetClassSubProductAgriculturalType1Code" on page 325

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

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

8.1.3.1.2 Energy <Nrgy>

Presence: [1..1]

Definition: Code list for energy type of commodities.

Datatype: "AssetClassSubProductEnergyType1Code" on page 325

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

8.1.3.1.3 Environmental <Envttl>

Presence: [1..1]

Definition: Code list for environmental type of commodities.

Datatype: "AssetClassSubProductEnvironmentalType1Code" on page 326

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

8.1.3.1.4 Freight <Frght>

Presence: [1..1]

Definition: Code list for freight type of commodities.

Datatype: "AssetClassSubProductFreight1Code" on page 326

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

8.1.3.1.5 Index <Indx>*Presence:* [1..1]*Definition:* Indicates the index type of commodities.*Datatype:* "NoReasonCode" on page 342

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

8.1.3.1.6 Metal <Metl>*Presence:* [1..1]*Definition:* Code list for metal type of commodities.*Datatype:* "AssetClassSubProductMetal1Code" on page 326

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

8.1.3.1.7 Exotic <Extc>*Presence:* [1..1]*Definition:* Indicates the exotic type of commodities.*Datatype:* "NoReasonCode" on page 342

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

8.1.3.1.8 Other <Othr>*Presence:* [1..1]*Definition:* Indicates other types of commodities.*Datatype:* "NoReasonCode" on page 342

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

8.1.4 Collateral**8.1.4.1 TradeCollateralReport5***Definition:* Details of collateral agreement between counterparties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PortfolioCode <PrflCd>	[1..1]	±		152
	Collateralisation <Collstn>	[0..1]	CodeSet		153
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	±	C20	154
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	±	C20	154
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	±	C20	155
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	±	C20	155
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1, C6	156
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1, C6	157
	CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>	[0..1]	Indicator		157
	CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>	[0..1]	Indicator		157

Constraints

- **CounterpartyRatingThresholdPresenceRule**

CounterpartyRatingThresholdIndicator must be False or not present if CounterpartyRatingTriggerIndicator is False or not present.

On Condition

/CounterpartyRatingTriggerIndicator is absent

Or /CounterpartyRatingTriggerIndicator is equal to value '0'

Following Must be True

/CounterpartyRatingThresholdIndicator Must be absent

Or /CounterpartyRatingThresholdIndicator Must be equal to value '0'

8.1.4.1.1 PortfolioCode <PrflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

PortfolioCode <PrflCd> contains one of the following elements (see "PortfolioCode1Choice" on page 214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <Prfl>	[1..1]	Text		214
Or}	NoCode <NoCd>	[1..1]	CodeSet		214

8.1.4.1.2 Collateralisation <Collstn>*Presence:* [0..1]*Definition:* Indicates the type of collateral agreement existing between the counterparties.*Datatype:* "CollateralisationType2Code" on page 331

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWC1	OneWayCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC2	OneWayCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
OWP1	OneWayPartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.
OWP2	OneWayPartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
PRC1	PartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRC2	PartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.

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

8.1.4.1.3 InitialMarginPosted <InitlMrgnPstd>

Presence: [0..1]

Definition: Specifies the pre-haircut or post-haircut monetary value of the initial margin posted by the reporting counterparty.

Usage:

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

If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.

Impacted by: C20 "PrePostHaircutPresence"

InitialMarginPosted <InitlMrgnPstd> contains the following elements (see "PrePostHaircut1" on page 213 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreHaircut <PreHrcut>	[0..1]	Amount	C1, C6	213
	PostHaircut <PstHrcut>	[0..1]	Amount	C1, C6	214

Constraints

- **PrePostHaircutPresence**

At least one of the haircut must be present.

Following Must be True

/PreHaircut Must be present

Or /PostHaircut Must be present

8.1.4.1.4 InitialMarginReceived <InitlMrgnRcvd>

Presence: [0..1]

Definition: Specifies the pre-haircut or post-haircut monetary value of the initial margin collected by the reporting counterparty.

Usage:

Where initial margin is collected on a portfolio basis, this field should include the total value of initial margin collected for the portfolio.

If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.

Impacted by: C20 "PrePostHaircutPresence"

InitialMarginReceived <InitlMrgnRcvd> contains the following elements (see "PrePostHaircut1" on page 213 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreHaircut <PreHrcut>	[0..1]	Amount	C1, C6	213
	PostHaircut <PstHrcut>	[0..1]	Amount	C1, C6	214

Constraints

- **PrePostHaircutPresence**

At least one of the haircut must be present.

Following Must be True

/PreHaircut Must be present

Or /PostHaircut Must be present

8.1.4.1.5 VariationMarginPosted <VartnMrgnPstd>

Presence: [0..1]

Definition: Specifies the pre-haircut or post-haircut monetary value of the variation margin posted, including cash settled, by the reporting counterparty.

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

If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.

Impacted by: C20 "PrePostHaircutPresence"

VariationMarginPosted <VartnMrgnPstd> contains the following elements (see "PrePostHaircut1" on page 213 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreHaircut <PreHrcut>	[0..1]	Amount	C1, C6	213
	PostHaircut <PstHrcut>	[0..1]	Amount	C1, C6	214

Constraints

- **PrePostHaircutPresence**

At least one of the haircut must be present.

Following Must be True

/PreHaircut Must be present

Or /PostHaircut Must be present

8.1.4.1.6 VariationMarginReceived <VartnMrgnRcvd>

Presence: [0..1]

Definition: Specifies the pre-haircut or post-haircut monetary value of the variation margin collected, including cash-settled, by the reporting counterparty.

Usage:

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

If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.

Impacted by: C20 "PrePostHaircutPresence"

VariationMarginReceived <VartnMrgnRcvd> contains the following elements (see "PrePostHaircut1" on page 213 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreHaircut <PreHrcut>	[0..1]	Amount	C1, C6	213
	PostHaircut <PstHrcut>	[0..1]	Amount	C1, C6	214

Constraints

- **PrePostHaircutPresence**

At least one of the haircut must be present.

Following Must be True

/PreHaircut Must be present

Or /PostHaircut Must be present

8.1.4.1.7 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Specifies the monetary value of additional collateral posted by the reporting counterparty in excess of the required collateral.

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

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 323

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.

8.1.4.1.8 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Specifies the monetary value of additional collateral received by the reporting counterparty in excess of the required collateral.

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

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 323

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.

8.1.4.1.9 CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger is agreed by the counterparties for the collateral posted by the reporting counterparty.

Usage: If the element is not present, the CounterpartyRatingTrigger is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 359):

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

8.1.4.1.10 CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger includes a threshold that increases collateral requirements when the counterparty falls below the single-A rating or equivalent.

Usage: If the CounterpartyRatingTrigger indicator is false, this element is omitted.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 359):

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

8.1.5 Commodity

8.1.5.1 EnergySpecificAttribute6

Definition: Attributes of energy related derivatives.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		158
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		158
	LoadType <LdTp>	[0..1]	CodeSet		158
	DeliveryAttribute <DlvryAttr>	[0..*]	±		159

8.1.5.1.1 DeliveryPointOrZone <DlvryPtOrZone>

Presence: [0..*]

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

DeliveryPointOrZone <DlvryPtOrZone> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 247 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	IdentifierSet		247
Or}	Proprietary <Prtry>	[1..1]	Text		247

8.1.5.1.2 InterConnectionPoint <IntrCnnctnPt>

Presence: [0..1]

Definition: Identification of the border(s) or border point(s) of a transportation contract.

InterConnectionPoint <IntrCnnctnPt> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 247 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	IdentifierSet		247
Or}	Proprietary <Prtry>	[1..1]	Text		247

8.1.5.1.3 LoadType <LdTp>

Presence: [0..1]

Definition: Identification of the delivery profile.

Datatype: "EnergyLoadType1Code" on page 334

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

8.1.5.1.4 DeliveryAttribute <DlvryAttr>

Presence: [0..*]

Definition: Attributes related to delivery of derivative contracts.

DeliveryAttribute <DlvryAttr> contains the following elements (see "[EnergyDeliveryAttribute5](#)" on page 159 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryInterval <DlvryIntrvl>	[0..1]	Time		160
	DeliveryPeriod <DlvryPrd>	[0..1]	±		160
	DeliveryTime <DlvryTm>	[0..*]	±		160
	Duration <Drtn>	[0..1]	CodeSet		160
	WeekDay <WkDay>	[0..*]	CodeSet		161
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		161
	QuantityUnit <QtyUnit>	[0..1]	±		162
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	Quantity		162

8.1.5.2 EnergyDeliveryAttribute5

Definition: Information related to energy derivatives attributes.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryInterval <DlvryIntrvl>	[0..1]	Time		160
	DeliveryPeriod <DlvryPrd>	[0..1]	±		160
	DeliveryTime <DlvryTm>	[0..*]	±		160
	Duration <Drtn>	[0..1]	CodeSet		160
	WeekDay <WkDay>	[0..*]	CodeSet		161
	DeliveryCapacity <DlvryCpcty>	[0..1]	±		161
	QuantityUnit <QtyUnit>	[0..1]	±		162
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	Quantity		162

8.1.5.2.1 DeliveryInterval <DlvryIntrvl>

Presence: [0..1]

Definition: Time interval for each block or shape.

Datatype: "ISOTime" on page 364

8.1.5.2.2 DeliveryPeriod <DlvryPrd>

Presence: [0..1]

Definition: Definition of delivery start datetime and end datetime.

DeliveryPeriod <DlvryPrd> contains the following elements (see "DateTimePeriod1" on page 168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		168
	ToDateTime <ToDtTm>	[1..1]	DateTime		168

8.1.5.2.3 DeliveryTime <DlvryTm>

Presence: [0..*]

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

DeliveryTime <DlvryTm> contains the following elements (see "TimePeriodDetails1" on page 168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromTime <FrTm>	[1..1]	Time		169
	ToTime <ToTm>	[0..1]	Time		169

8.1.5.2.4 Duration <Drtn>

Presence: [0..1]

Definition: Duration of the delivery period.

Datatype: "DurationType1Code" on page 333

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

8.1.5.2.5 WeekDay <WkDay>

Presence: [0..*]

Definition: Days of the week of the delivery.

Datatype: "WeekDay3Code" on page 355

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

8.1.5.2.6 DeliveryCapacity <DlvryCpcty>

Presence: [0..1]

Definition: Delivery capacity for each delivery interval specified.

DeliveryCapacity <DlvryCpcty> contains one of the following elements (see "[Quantity47Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	Quantity		282
Or}	Description <Desc>	[1..1]	Text		282

8.1.5.2.7 QuantityUnit <QtyUnit>

Presence: [0..1]

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

QuantityUnit <QtyUnit> contains one of the following elements (see "[EnergyQuantityUnit2Choice](#)" on page 281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		281
Or}	Proprietary <Prtry>	[1..1]	Text		281

8.1.5.2.8 PriceTimeIntervalQuantity <PricTmIntrvlQty>

Presence: [0..1]

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

Datatype: "[LongFraction19DecimalNumber](#)" on page 359

8.1.6 Currency Exchange

8.1.6.1 ExchangeRateBasis1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	162
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	163

8.1.6.1.1 BaseCurrency <BaseCcy>

Presence: [1..1]

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

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

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

Datatype: "[ActiveCurrencyCode](#)" on page 324

Constraints

- **ActiveCurrency**

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

8.1.6.1.2 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 324

Constraints

- **ActiveCurrency**

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

8.1.6.2 CurrencyExchange17

Definition: Describes the details of the currency exchange.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	163
	ExchangeRate <XchgRate>	[0..1]	Rate		164
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		164
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		164

Constraints

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

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

8.1.6.2.1 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

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

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 324

Constraints

- **ActiveOrHistoricCurrency**

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

8.1.6.2.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 360

8.1.6.2.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 360

8.1.6.2.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		164
Or}	Proprietary <Prtry>	[1..1]	Text		165

8.1.6.3 ExchangeRateBasis1Choice

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		164
Or}	Proprietary <Prtry>	[1..1]	Text		165

8.1.6.3.1 CurrencyPair <CcyPair>

Presence: [1..1]

Definition: Exchange rate basis expressed as a currency pair.

CurrencyPair <CcyPair> contains the following elements (see ["ExchangeRateBasis1"](#) on page 162 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	162
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	163

8.1.6.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Exchange rate basis expressed in a proprietary notation.

Datatype: ["Max52Text"](#) on page 363

8.1.7 Date Time

8.1.7.1 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		165
	ToDate <ToDt>	[1..1]	Date		165

8.1.7.1.1 FromDate <FrDt>

Presence: [1..1]

Definition: Date and time at which the range starts.

Datatype: ["ISODate"](#) on page 356

8.1.7.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: Date and time at which the range ends.

Datatype: ["ISODate"](#) on page 356

8.1.7.2 TimeToMaturity1Choice

Definition: Provides the options for the time to maturity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Period <Prd>	[1..1]			166
	Start <Start>	[0..1]			166
	Unit <Unit>	[1..1]	CodeSet		166
	Value <Val>	[1..1]	Quantity	C5	167
	End <End>	[0..1]			167
	Unit <Unit>	[1..1]	CodeSet		167
	Value <Val>	[1..1]	Quantity	C5	167
Or}	Special <Spcl>	[1..1]	CodeSet		168

8.1.7.2.1 Period <Prd>

Presence: [1..1]

Definition: Provides the period for the time to maturity.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Start <Start>	[0..1]			166
	Unit <Unit>	[1..1]	CodeSet		166
	Value <Val>	[1..1]	Quantity	C5	167
	End <End>	[0..1]			167
	Unit <Unit>	[1..1]	CodeSet		167
	Value <Val>	[1..1]	Quantity	C5	167

8.1.7.2.1.1 Start <Start>

Presence: [0..1]

Definition: Specifies the start of the maturity period.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[1..1]	CodeSet		166
	Value <Val>	[1..1]	Quantity	C5	167

8.1.7.2.1.1.1 Unit <Unit>

Presence: [1..1]

Definition: Unit for the rate basis.

Datatype: "RateBasis1Code" on page 346

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

8.1.7.2.1.1.2 Value <Val>

Presence: [1..1]

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

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 360

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

8.1.7.2.1.2 End <End>

Presence: [0..1]

Definition: Specifies the end of the maturity period.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[1..1]	CodeSet		167
	Value <Val>	[1..1]	Quantity	C5	167

8.1.7.2.1.2.1 Unit <Unit>

Presence: [1..1]

Definition: Unit for the rate basis.

Datatype: "RateBasis1Code" on page 346

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

8.1.7.2.1.2.2 Value <Val>

Presence: [1..1]

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

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 360

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

8.1.7.2.2 Special <Spcl>

Presence: [1..1]

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

Datatype: "SpecialPurpose2Code" on page 348

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

8.1.8 Date Time Period

8.1.8.1 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		168
	ToDateTime <ToDtTm>	[1..1]	DateTime		168

8.1.8.1.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the period starts.

Datatype: "ISODatetime" on page 356

8.1.8.1.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the period ends.

Datatype: "ISODatetime" on page 356

8.1.8.2 TimePeriodDetails1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromTime <FrTm>	[1..1]	Time		169
	ToTime <ToTm>	[0..1]	Time		169

8.1.8.2.1 FromTime <FrTm>*Presence:* [1..1]*Definition:* Time at which the time span starts.*Datatype:* "ISOTime" on page 364**8.1.8.2.2 ToTime <ToTm>***Presence:* [0..1]*Definition:* Time at which the time span ends.*Datatype:* "ISOTime" on page 364**8.1.9 Identification Information****8.1.9.1 GenericIdentification1***Definition:* Information related to an identification, for example party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		169
	SchemeName <SchmeNm>	[0..1]	Text		169
	Issuer <Issr>	[0..1]	Text		169

8.1.9.1.1 Identification <Id>*Presence:* [1..1]*Definition:* Identification assigned by an institution.*Datatype:* "Max35Text" on page 362**8.1.9.1.2 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Name of the identification scheme.*Datatype:* "Max35Text" on page 362**8.1.9.1.3 Issuer <Issr>***Presence:* [0..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 362**8.1.10 Market****8.1.10.1 SecuritiesTradeVenueCriteria1Choice***Definition:* Criteria for the trade venue identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MIC <MIC>	[1..*]	IdentifierSet		170
Or}	AnyMIC <AnyMIC>	[1..1]	CodeSet		170

8.1.10.1.1 MIC <MIC>

Presence: [1..*]

Definition: Market identifier code of the trading venue.

Datatype: "MICIdentifier" on page 358

8.1.10.1.2 AnyMIC <AnyMIC>

Presence: [1..1]

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

Usage:

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

Datatype: "AnyMIC1Code" on page 325

CodeName	Name	Definition
ANYM	AnyMIC	Any MIC code.

8.1.11 Miscellaneous

8.1.11.1 SupplementaryData1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		170
	Envelope <Envlp>	[1..1]	(External Schema)		171

Constraints

- **SupplementaryDataRule**

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

8.1.11.1.1 PlaceAndName <PlcAndNm>

Presence: [0..1]

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

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

Datatype: "Max350Text" on page 362

8.1.11.1.2 Envelope <Envlp>

Presence: [1..1]

Definition: Technical element wrapping the supplementary data.

Type: (External Schema)

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

8.1.11.2 ContractModification4

Definition: Information related to the action type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ActionType <ActnTp>	[0..1]	CodeSet		171
	Level <Lvl>	[0..1]	CodeSet		172

8.1.11.2.1 ActionType <ActnTp>

Presence: [0..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType7Code" on page 349

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

CodeName	Name	Definition
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.

8.1.11.2.2 Level <Lvl>

Presence: [0..1]

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

Datatype: "ModificationLevel1Code" on page 341

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

8.1.11.3 TradeTransaction37

Definition: Provides details of the trade transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	±		174
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..1]	±		174
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		175
	PlatformIdentifier <Pltfmldr>	[0..1]	IdentifierSet		175
	Compression <Cmprssn>	[0..1]	Indicator		175
	TransactionPrice <TxPric>	[0..1]	±		175
	NotionalAmount <NtnlAmt>	[0..2]	±		176
	NotionalQuantity <NtnlQty>	[0..2]	±		176
	Delta <Dlta>	[0..1]	Quantity		176
	Quantity <Qty>	[0..1]	±		177
	DeliveryType <DlvrTp>	[0..1]	CodeSet		177
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		177
	EffectiveDate <FctvDt>	[0..1]	Date		177
	ExpirationDate <XprtnDt>	[0..1]	Date		177
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		178
	SettlementDate <SttlmDt>	[0..*]	Date		178
	MasterAgreement <MstrAgrmt>	[0..1]	±		178
	TradeConfirmation <TradConf>	[0..1]	±		178
	TradeClearing <TradClr>	[0..1]	±	C12	179
	InterestRate <IntrstRate>	[0..1]	±	C14	179
	Currency <Ccy>	[0..1]	±	C7	180
	Commodity <Cmmdty>	[0..1]	±		180
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		181
	Option <Optn>	[0..1]	±	C19	181
	Credit <Cdt>	[0..1]			182
	Seniority <Snrty>	[0..1]	CodeSet		183
	ReferenceParty <RefPty>	[0..1]	±		183
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		183
	CalculationBasis <ClctnBsis>	[0..1]	Text		184
	Series <Srs>	[0..1]	Quantity		184
	Version <Vrsn>	[0..1]	Quantity		184

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IndexFactor <IndxFctr>	[0..1]	Rate		184
	Tranche <Trch>	[0..1]	±		184
	OtherPayment <OthrPmt>	[0..*]	±		184
	Package <Packg>	[0..1]	±		185

8.1.11.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

UniqueTransactionIdentifier <UnqTxldr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 211 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		211
Or}	Proprietary <Prtry>	[1..1]			212
	Identification <Id>	[1..1]	Text		212
	Issuer <Issr>	[0..1]	Text		212

8.1.11.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..1]

Definition: Identifies the UTI assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event.

Usage: This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (for example, in the case of a compression).

This data element may be applicable when reporting one-to-one and one-to-many relations between transactions (for example, in the case of a clearing).

PriorUniqueTransactionIdentifier <PrrUnqTxldr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 211 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	IdentifierSet		211
Or}	Proprietary <Prtry>	[1..1]			212
	Identification <Id>	[1..1]	Text		212
	Issuer <Issr>	[0..1]	Text		212

8.1.11.3.3 ReportTrackingNumber <RptTrckgNb>*Presence:* [0..1]*Definition:* Unique number to indicate a group of reports which relate to the same execution.*Datatype:* "Max52Text" on page 363**8.1.11.3.4 PlatformIdentifier <Pltfmldr>***Presence:* [0..1]*Definition:* Identifies the trading platform on which the derivative transaction was executed (e.g. exchange, multilateral trading facility, swap execution facility).*Usage:*

For transactions where no trading facility was involved, specific predefined codes have to be used.

Datatype: "MICIdentifier" on page 358**8.1.11.3.5 Compression <Cmprssn>***Presence:* [0..1]*Definition:* Identifies whether the contract results from a compression operation or not.*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 359):

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

8.1.11.3.6 TransactionPrice <TxPric>*Presence:* [0..1]*Definition:* Indicates the price per derivative excluding, where applicable, commission and accrued interest.**TransactionPrice <TxPric>** contains the following elements (see "PriceData1" on page 271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Price <Pric>	[0..1]	±		271
	PriceSchedule <PricSchdl>	[0..*]			272
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		272
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		272
	Price <Pric>	[1..1]	±		272
	UnitOfMeasure <UnitOfMeasr>	[0..1]	CodeSet		273
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		277

8.1.11.3.7 NotionalAmount <NtnlAmt>*Presence:* [0..2]*Definition:* Indicates monetary or converted amount for the derivatives transaction.

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

NotionalAmount <NtnlAmt> contains the following elements (see ["NotionalAmount1"](#) on page 148 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	±		148
	Schedule <Schdl>	[0..*]			148
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		148
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		149
	Amount <Amt>	[1..1]	±		149

8.1.11.3.8 NotionalQuantity <NtnlQty>*Presence:* [0..2]

Definition: Indicates for each leg of the transaction the total notional quantity of the underlying asset for the term of the transaction.

NotionalQuantity <NtnlQty> contains the following elements (see ["NotionalQuantity1"](#) on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	Quantity		282
	Schedule <Schdl>	[0..*]			282
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		283
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		283
	Quantity <Qty>	[1..1]	Quantity		283
	UnitOfMeasure <UnitOfMeasr>	[1..1]	CodeSet		283

8.1.11.3.9 Delta <Dlta>*Presence:* [0..1]

Definition: Specifies the ratio of the absolute change in price of a derivative transaction to the change in price of the underlier, at the time a new transaction is reported or when a change in the notional amount is reported.

Datatype: ["LongFraction19DecimalNumber"](#) on page 359

8.1.11.3.10 Quantity <Qty>*Presence:* [0..1]*Definition:* Number of units of the financial instrument, that is, the nominal value.**Quantity <Qty>** contains one of the following elements (see ["FinancialInstrumentQuantity32Choice"](#) on page 288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		288
Or	NominalValue <NmnlVal>	[1..1]	Amount	C1, C6	288
Or}	MonetaryValue <MntryVal>	[1..1]	Amount	C1, C6	289

8.1.11.3.11 DeliveryType <DlvryTp>*Presence:* [0..1]*Definition:* Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.*Datatype:* ["PhysicalTransferType4Code"](#) on page 345

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

8.1.11.3.12 ExecutionTimeStamp <ExctnTmStmp>*Presence:* [0..1]*Definition:* Indicates the date and time of the execution of the derivative transaction.*Datatype:* ["ISODatetime"](#) on page 356**8.1.11.3.13 EffectiveDate <FctvDt>***Presence:* [0..1]*Definition:* Indicates the date when obligations under the contract come into effect.*Datatype:* ["ISODate"](#) on page 356**8.1.11.3.14 ExpirationDate <XprtnDt>***Presence:* [0..1]*Definition:* Indicates the unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation.

For European style options, date on which the holder can exercise the right or let it lapse.

For American style options, the holder can exercise the right up to the expiry date.

Usage:

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 356

8.1.11.3.15 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Indicates the effective date of the early termination of the reported derivative transaction.

Datatype: "ISODate" on page 356

8.1.11.3.16 SettlementDate <SttlmDt>

Presence: [0..*]

Definition: Indicates the unadjusted date, as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other.

For products that may not have a final contractual settlement date (eg American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.

Datatype: "ISODate" on page 356

8.1.11.3.17 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement7" on page 146 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			146
{Or	Type <Tp>	[1..1]	CodeSet		146
Or}	Proprietary <Prtry>	[1..1]	Text		146
	Version <Vrsn>	[0..1]	Text		146
	OtherMasterAgreementDetails <OthrMstrAgrmtDtls>	[0..1]	Text		147

8.1.11.3.18 TradeConfirmation <TradConf>

Presence: [0..1]

Definition: Specifies whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation1Choice" on page 209 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Conf>	[1..1]	±		210
Or}	NonConfirmed <NonConf>	[1..1]	±		210

8.1.11.3.19 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C12 "OneElementPresentRule"

TradeClearing <TradClr> contains the following elements (see "TradeClearing5" on page 207 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		207
	ClearingStatus <ClrSts>	[0..1]			208
{Or	Cleared <Clrd>	[1..1]	±	C13	208
Or	IntendToClear <IntndToClear>	[1..1]	±	C13	208
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		209
	IntraGroup <IntraGrp>	[0..1]	Indicator		209

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/ClearingObligation Must be present

Or /ClearingStatus Must be present

Or /IntraGroup Must be present

8.1.11.3.20 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C14 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following elements (see "InterestRateLegs9" on page 290 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		291
	SecondLeg <ScndLeg>	[0..1]	±		291

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

8.1.11.3.21 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C7 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following elements (see "CurrencyExchange17" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <Dlvrb/CrossCcy>	[0..1]	CodeSet	C2	163
	ExchangeRate <XchgRate>	[0..1]	Rate		164
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		164
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		164

Constraints

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

/ExchangeRate Must be present

Or /ForwardExchangeRate Must be present

8.1.11.3.22 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 149 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		149
Or	Energy <Nrgy>	[1..1]	CodeSet		150
Or	Environmental <Envttl>	[1..1]	CodeSet		150
Or	Freight <Frght>	[1..1]	CodeSet		150
Or	Index <Indx>	[1..1]	CodeSet		151
Or	Metal <Metl>	[1..1]	CodeSet		151
Or	Exotic <Extc>	[1..1]	CodeSet		151
Or}	Other <Othr>	[1..1]	CodeSet		151

8.1.11.3.23 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

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

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following elements (see "[EnergySpecificAttribute6](#)" on page 158 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		158
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		158
	LoadType <LdTp>	[0..1]	CodeSet		158
	DeliveryAttribute <DlvryAttr>	[0..*]	±		159

8.1.11.3.24 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

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

Option <Optn> contains the following elements (see "OptionOrSwaption7" on page 194 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	CodeSet		194
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		194
	ExerciseDate <ExrcDt>	[0..1]	±		195
	StrikePrice <StrkPric>	[0..1]	±		195
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		196
	CallAmount <CallAmt>	[0..1]	Amount	C1, C6	196
	PutAmount <PutAmt>	[0..1]	Amount	C1, C6	197
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C6	197
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		197
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		198

Constraints

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

/Type Must be present

Or /StrikePrice Must be present

Or /ExerciseStyle[*] Must be present

8.1.11.3.25 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following **CreditDerivative4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrtty>	[0..1]	CodeSet		183
	ReferenceParty <RefPty>	[0..1]	±		183
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		183
	CalculationBasis <ClctnBsis>	[0..1]	Text		184
	Series <Srs>	[0..1]	Quantity		184
	Version <Vrsn>	[0..1]	Quantity		184
	IndexFactor <IndxFctr>	[0..1]	Rate		184
	Tranche <Trch>	[0..1]	±		184

8.1.11.3.25.1 Seniority <Snrty>*Presence:* [0..1]*Definition:* Classification of seniority in case of contract on index or on a single name entity.*Datatype:* "DebtInstrumentSeniorityType2Code" on page 333

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

8.1.11.3.25.2 ReferenceParty <RefPty>*Presence:* [0..1]*Definition:* Designation of the underlying reference obligation.

ReferenceParty <RefPty> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 265 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Country <Ctry>	[1..1]	CodeSet	C4	266
Or	CountrySubDivision <CtrySubDvsn>	[1..1]	CodeSet		266
Or}	LEI <LEI>	[1..1]	IdentifierSet		266

8.1.11.3.25.3 PaymentFrequency <PmtFrqcy>*Presence:* [0..1]*Definition:* Specifies the time unit associated with the frequency of payments.*Datatype:* "Frequency13Code" on page 336

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.

CodeName	Name	Definition
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.11.3.25.4 CalculationBasis <ClctnBsis>*Presence:* [0..1]*Definition:* Calculation basis of the interest rate, such as Act/360.*Datatype:* "Max35Text" on page 362**8.1.11.3.25.5 Series <Srs>***Presence:* [0..1]*Definition:* Indicates the series number of the composition of the index if applicable.*Datatype:* "Number" on page 360**8.1.11.3.25.6 Version <Vrsn>***Presence:* [0..1]*Definition:* New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.*Datatype:* "Number" on page 360**8.1.11.3.25.7 IndexFactor <IndxFctr>***Presence:* [0..1]*Definition:* Factor to apply to the actual notional to adjust it to all the previous credit events in the index series.

Usage: The figure varies between 0 and 100.

Datatype: "PercentageRate" on page 361**8.1.11.3.25.8 Tranche <Trch>***Presence:* [0..1]*Definition:* Indicates whether the derivative contract is tranching or not.**Tranche <Trch>** contains one of the following elements (see "TrancheIndicator3Choice" on page 228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Tranching <Trnchd>	[1..1]		C18	228
	AttachmentPoint <AtchmntPt>	[0..1]	Rate		229
	DetachmentPoint <DtchmntPt>	[0..1]	Rate		229
Or}	Untranching <Utrnchd>	[1..1]	CodeSet		229

8.1.11.3.26 OtherPayment <OthrPmt>*Presence:* [0..*]

Definition: Payment related to elements not reported in dedicated fields.

OtherPayment <OthrPmt> contains the following elements (see "OtherPayment3" on page 266 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentAmount <PmtAmt>	[1..1]	±		267
	PaymentType <PmtTp>	[0..1]	±		267
	PaymentDate <PmtDt>	[0..1]	Date		267
	PaymentPayer <PmtPyr>	[0..1]	±		267
	PaymentReceiver <PmtRcvr>	[0..1]	±		267

8.1.11.3.27 Package <Packg>

Presence: [0..1]

Definition: A combination of two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement.

Package <Packg> contains the following elements (see "Package1" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ComplexTradIdentification <CmplxTradId>	[1..1]	Text		321
	Price <Pric>	[0..1]	±		322
	Spread <Sprd>	[0..1]	±		322

8.1.11.4 ContractType10

Definition: Information related to contract attributes.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		185
	AssetClass <AsstCls>	[0..1]	CodeSet		186
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		186
	ProductIdentification <PdctId>	[0..1]	±	C10	186
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		187
	NotionalCurrency <NtnlCcy>	[0..1]	±		188
	SettlementCurrency <SttlmCcy>	[0..1]	±		189
	PlaceOfSettlement <PlcOfSttlm>	[0..1]	CodeSet	C4	189

8.1.11.4.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 335

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

8.1.11.4.2 AssetClass <AsstClsx>

Presence: [0..1]

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

Datatype: "ProductType4Code" on page 346

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

8.1.11.4.3 ProductClassification <PdctClsxctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

Datatype: "CFIOct2015Identifier" on page 357

8.1.11.4.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

Impacted by: C10 "OneElementPresentRule"

ProductIdentification <PdctId> contains the following elements (see "SecurityIdentification22" on page 313 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		314
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	Text		314
	AlternativeInstrumentIdentification <AltrntvInstrmId>	[0..1]	Text		314

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/ISIN Must be present

Or /UniqueProductIdentifier Must be present

Or /AlternativeInstrumentIdentification Must be present

8.1.11.4.5 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

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

UnderlyingInstrument <UndrlygInstrm> contains one of the following elements (see "SecurityIdentification36Choice" on page 304 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		305
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		305
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		305
Or	Basket <Bskt>	[1..1]			306
	Structurer <Strr>	[1..1]	IdentifierSet		306
	Identification <Id>	[1..1]	Text		306
	Constituents <Cnstnts>	[1..*]			306
	InstrumentIdentification <InstrmId>	[1..1]			307
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		307
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		307
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		308
Or}	OtherIdentification <OthrId>	[1..1]			308
	Identification <Id>	[1..1]	Text		308
	Source <Src>	[1..1]	Text		308
	Quantity <Qty>	[0..1]	Quantity		308
	UnitOfMeasure <UnitOfMeasr>	[0..1]	CodeSet		308
Or	Index <Idx>	[1..1]	±		313
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		313

8.1.11.4.6 NotionalCurrency <NtnlCcy>

Presence: [0..1]

Definition: Currency of the notional amount.

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

NotionalCurrency <NtnlCcy> contains the following elements (see "LegCurrency2" on page 212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrencyFirstLeg <CcyFrstLeg>	[0..1]	CodeSet	C2	212
	CurrencySecondLeg <CcyScndLeg>	[0..1]	CodeSet	C2	213

8.1.11.4.7 SettlementCurrency <SttlmCcy>*Presence:* [0..1]*Definition:* Specifies the currency to be used for cash settlement of the transaction. For multicurrency transactions that do not net, specify the currency to be delivered for each leg.**SettlementCurrency <SttlmCcy>** contains the following elements (see "[LegCurrency2](#)" on page 212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrencyFirstLeg <CcyFrstLeg>	[0..1]	CodeSet	C2	212
	CurrencySecondLeg <CcyScndLeg>	[0..1]	CodeSet	C2	213

8.1.11.4.8 PlaceOfSettlement <PlcOfSttlm>*Presence:* [0..1]*Definition:* Specifies the place where settlement of the transaction occurs as stipulated in the contract.*Impacted by:* [C4 "Country"](#)*Datatype:* ["CountryCode"](#) on page 332**Constraints**

- **Country**

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

8.1.11.5 ContractValuationData6*Definition:* Information related to contract valuation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		189
	TimeStamp <TmStmp>	[0..1]	DateTime		190
	Type <Tp>	[0..1]	CodeSet		190

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True
 /ContractValue Must be present
 Or /TimeStamp Must be present
 Or /Type Must be present

8.1.11.5.1 ContractValue <CtrctVal>*Presence:* [0..1]*Definition:* Specifies the current value of the outstanding contract.

ContractValue <CtrctVal> contains the following elements (see "[AmountAndDirection106](#)" on page 147 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	147
	Sign <Sgn>	[0..1]	Indicator		147

8.1.11.5.2 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the last valuation marked to market provided by the central counterparty (CCP) or calculated using the current or last available market price of the inputs.

Datatype: "[ISODatetime](#)" on page 356

8.1.11.5.3 Type <Tp>

Presence: [0..1]

Definition: Indicates the source and method used for the valuation of the transaction by the reporting counterparty.

Usage:

If at least one valuation input is used that is classified as mark-to-model, the whole valuation is classified as mark-to-model.

If only inputs are used that are classified as mark-to-market; the whole valuation is classified as mark-to-market.

Datatype: "[ValuationType1Code](#)" on page 355

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

8.1.11.6 TradeCounterpartyReport14

Definition: Information related to parties in the contract.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		191
	OtherCounterparty <OthrCtrPty>	[1..1]	±		191
	Broker <Brkr>	[0..1]	±		191
	SubmittingAgent <SubmitgAgt>	[0..1]	±		191
	ClearingMember <ClrMmb>	[0..1]	±		192
	Beneficiary <Bnfcry>	[1..2]	±		192

8.1.11.6.1 ReportingCounterparty <RptgCtrPty>*Presence:* [1..1]*Definition:* Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.**ReportingCounterparty <RptgCtrPty>** contains the following elements (see "[Counterparty34](#)" on page 254 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		254
	Nature <Ntr>	[0..1]	±		254
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		255
	Direction <Drctn>	[0..1]	±		255

8.1.11.6.2 OtherCounterparty <OthrCtrPty>*Presence:* [1..1]*Definition:* Identification of the other counterparty to a derivative transaction.**OtherCounterparty <OthrCtrPty>** contains the following elements (see "[Counterparty31](#)" on page 253 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[0..1]	CodeSet	C4	253
	IdentificationType <IdTp>	[1..1]	±		254

8.1.11.6.3 Broker <Brkr>*Presence:* [0..1]*Definition:* Identification of the broker as an intermediary for the reporting counterparty.**Broker <Brkr>** contains one of the following elements (see "[OrganisationIdentification10Choice](#)" on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		251
Or	Other <Othr>	[1..1]	±		251
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	251

8.1.11.6.4 SubmittingAgent <SubmitgAgt>*Presence:* [0..1]*Definition:* Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "[OrganisationIdentification10Choice](#)" on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		251
Or	Other <Othr>	[1..1]	±		251
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	251

8.1.11.6.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "[OrganisationIdentification10Choice](#)" on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		251
Or	Other <Othr>	[1..1]	±		251
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	251

8.1.11.6.6 Beneficiary <Bnfcry>

Presence: [1..2]

Definition: Identification of the beneficiary of a derivative transaction, ie a party that is subject to the rights and obligations arising from the contract.

Usage: The first iteration must always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2.

Beneficiary <Bnfcry> contains one of the following elements (see "[PartyIdentification235Choice](#)" on page 257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lgl>	[1..1]	±		257
Or}	Natural <Ntrl>	[1..1]	±		258

8.1.11.7 Schedule4

Definition: Indicates the unadjusted effective and end date of the schedule.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		193
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		193
	Price <Pric>	[1..1]	±		193

8.1.11.7.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 356

8.1.11.7.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 356

8.1.11.7.3 Price <Pric>

Presence: [1..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		279
Or	Unit <Unit>	[1..1]	Quantity		279
Or	Percentage <Pctg>	[1..1]	Rate		279
Or	Yield <Yld>	[1..1]	Rate		279
Or	Decimal <Dcml>	[1..1]	Rate		279
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		280
Or}	Other <Othr>	[1..1]		C11	280
	Value <Val>	[0..1]	Quantity		280
	Type <Tp>	[0..1]	Text		280

8.1.11.8 OptionOrSwaption7

Definition: Option or swaption related attributes.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	CodeSet		194
	ExerciseStyle <ExrcStyle>	[0..*]	CodeSet		194
	ExerciseDate <ExrcDt>	[0..1]	±		195
	StrikePrice <StrkPric>	[0..1]	±		195
	StrikePriceSchedule <StrkPricSchdl>	[0..*]	±		196
	CallAmount <CallAmt>	[0..1]	Amount	C1, C6	196
	PutAmount <PutAmt>	[0..1]	Amount	C1, C6	197
	PremiumAmount <PrmAmt>	[0..1]	Amount	C1, C6	197
	PremiumPaymentDate <PrmPmtDt>	[0..1]	Date		197
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		198

Constraints

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True
 /Type Must be present
 Or /StrikePrice Must be present
 Or /ExerciseStyle[*] Must be present

8.1.11.8.1 Type <Tp>

Presence: [0..1]

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

Datatype: "OptionType2Code" on page 344

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

8.1.11.8.2 ExerciseStyle <ExrcStyle>

Presence: [0..*]

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

Datatype: "OptionStyle6Code" on page 344

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

8.1.11.8.3 ExerciseDate <ExrcDt>

Presence: [0..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

ExerciseDate <ExrcDt> contains one of the following elements (see "[ExerciseDate1Choice](#)" on page 199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate <FrstExrcDt>	[1..1]	Date		199
Or}	PendingDateApplicable <PdgDtAplbl>	[1..1]	CodeSet		199

8.1.11.8.4 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		279
Or	Unit <Unit>	[1..1]	Quantity		279
Or	Percentage <Pctg>	[1..1]	Rate		279
Or	Yield <Yld>	[1..1]	Rate		279
Or	Decimal <Dcml>	[1..1]	Rate		279
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		280
Or}	Other <Othr>	[1..1]		C11	280
	Value <Val>	[0..1]	Quantity		280
	Type <Tp>	[0..1]	Text		280

8.1.11.8.5 StrikePriceSchedule <StrkPricSchdl>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with strike prices varying throughout the life of the transaction.

StrikePriceSchedule <StrkPricSchdl> contains the following elements (see "Schedule4" on page 192 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		193
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		193
	Price <Pric>	[1..1]	±		193

8.1.11.8.6 CallAmount <CallAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to buy.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 323

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.

8.1.11.8.7 PutAmount <PutAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to sell.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 323

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.

8.1.11.8.8 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Specifies the monetary amount of the premium paid by the buyer of the option.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 323

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.

8.1.11.8.9 PremiumPaymentDate <PrmPmtDt>

Presence: [0..1]

Definition: Specifies the date on which the option premium is paid.

Datatype: "ISODate" on page 356

8.1.11.8.10 MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>

Presence: [0..1]

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

Datatype: "ISODate" on page 356

8.1.11.9 TechnicalAttributes4

Definition: Specifies technical attributes of the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		198

8.1.11.9.1 ReconciliationFlag <RcncltnFlg>

Presence: [0..1]

Definition: List of possible values for TRs reconciliation purposes.

Datatype: "Reconciliation2Code" on page 346

CodeName	Name	Definition
SSNE	SingleSidedForeign	Trade repository has one side of the trade and knows that the other side does not have a reporting obligation.
SSUN	SingleSidedDomesticUnpaired	Trade repository has one side of the trade, knows that the other side is EEA counterparty and does not know which TR holds the other side of the trade.
SSPA	SingleSidedDomesticPaired	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, and either has already performed comparison of the reports, or is in the process of doing so.
SSMA	SingleSidedDomesticMatched	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, and the result has been successful according to the specification of the inter-TR reconciliation process.
NORE	NotSubmittedToReconciliation	Trade was not required to be submitted for reconciliation.
DSNM	DualSidedNonMatched	Trade repository has both sides of the trade reported but not all fields match.
DSMA	DualSidedMatched	Trade repository has both sides of the trade reported and all fields match.

8.1.11.10 ExerciseDate1Choice

Definition: Choice between a known exercise date and a pending date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate <FrstExrcDt>	[1..1]	Date		199
Or}	PendingDateApplicable <PdgDtAplbl>	[1..1]	CodeSet		199

8.1.11.10.1 FirstExerciseDate <FrstExrcDt>

Presence: [1..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

Usage

: For European style options, the first possible exercise date is the same as the ExpirationDate.

For American style options, the first possible exercise date is the same as the ExecutionTimeStamp.

For Knock-in options, the first exercise date is reported when available.

Datatype: "ISODate" on page 356

8.1.11.10.2 PendingDateApplicable <PdgDtAplbl>

Presence: [1..1]

Definition: Indicates that price is currently not available, but pending.

Datatype: "PriceStatus2Code" on page 345

CodeName	Name	Definition
PNDG	Pending	Price is pending.

8.1.11.11 InterestRate23Choice

Definition: Specifies the type of a rate, a fixed or a floating rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	±	C15	199
Or}	Floating <Fltg>	[1..1]	±	C17	200

8.1.11.11.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C15 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 289 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate <Rate>	[0..1]			289
{Or	Rate <Rate>	[1..1]	Rate		290
Or}	Decimal <Dcml>	[1..1]	Rate		290
	DayCount <DayCnt>	[0..1]	±		290
	PaymentFrequency <PmtFrqcy>	[0..1]	±		290

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/Rate Must be present

Or /DayCount Must be present

Or /PaymentFrequency Must be present

8.1.11.11.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C17 "OneElementPresentRule"

Floating <Fltg> contains the following elements (see "FloatingRate7" on page 291 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate <Rate>	[0..1]			292
{Or	Code <Cd>	[1..1]	CodeSet		292
Or}	Proprietary <Prtry>	[1..1]	Text		294
	ReferencePeriod <RefPrd>	[0..1]	±	C16	295
	Spread <Sprd>	[0..1]	±		295
	DayCount <DayCnt>	[0..1]	±		295
	PaymentFrequency <PmtFrqcy>	[0..1]	±		296
	ResetFrequency <RstFrqcy>	[0..1]	±		296

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True
 /Rate Must be present
 Or /ReferencePeriod Must be present

8.1.11.12 InterestRateFrequency3Choice

Definition: Describes frequency of payments for interest rates, either using term notation or a proprietary notation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C16	201
Or}	Proprietary <Prtry>	[1..1]	Text		201

8.1.11.12.1 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C16 "OneElementPresentRule"

Term <Term> contains the following elements (see "InterestRateContractTerm4" on page 201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[0..1]	CodeSet		202
	Value <Val>	[0..1]	Quantity	C5	202

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True
 /Unit Must be present
 Or /Value Must be present

8.1.11.12.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed in a proprietary notation.

Datatype: "Max52Text" on page 363

8.1.11.13 InterestRateContractTerm4

Definition: Describes how interest rates are reported.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[0..1]	CodeSet		202
	Value <Val>	[0..1]	Quantity	C5	202

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True
 /Unit Must be present
 Or /Value Must be present

8.1.11.13.1 Unit <Unit>

Presence: [0..1]

Definition: Unit for the rate basis.

Datatype: "Frequency13Code" on page 336

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.11.13.2 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 360

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

8.1.11.14 InterestComputationMethodFormat7

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
	Code <Cd>	[1..1]	CodeSet		203
	Narrative <Nrrtv>	[0..1]	Text		207

8.1.11.14.1 Code <Cd>

Presence: [1..1]

Definition: Standard code to specify the method used to compute accruing interest of a financial instrument.

Datatype: "InterestComputationMethod4Code" on page 337

CodeName	Name	Definition
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A019	Actual360NL	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 360-day year.
A017	Actual364	Method whereby interest is calculated based on the actual number of accrued days in the interest period divided by 364. Method equal to Act364 in the FixML model.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
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).
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.
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

CodeName	Name	Definition
		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.
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.
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.
A015	ActualActualUltimo	Method whereby interest is calculated based on the actual number of days in the coupon period divided by the actual number of days in the year. This method is a variation of the ActualActualICMA method with the exception that it assumes that the coupon always falls on the last day of the month. Method equal to ACT/ACT.ISMA in the FpML model and Act/Act (ICSMA Ultimo) in the FixML model.
A018	Business252	Method whereby interest is calculated based on the actual number of business days in the interest period divided by 252. Usage: Brazilian Currency Swaps. Method equal to BUS/252 in the FpML model and BusTwoFiftyTwo in the FixML model.
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

CodeName	Name	Definition
		convertible bonds issued before 1 January 1999.
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.
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

CodeName	Name	Definition
		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.
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.
A016	IC30EPlus360	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. This method is a variation of the 30E360 method with the exception that if the coupon falls on the last day of the month, change it to 1 and increase the month by 1 (ie next month). Method equal to ThirtyEPlusThreeSixty in the FixML model.
NARR	Narrative	Other method than A001-A020. See Narrative.

CodeName	Name	Definition
A020	OneOne	Also named 1/1. ELABORATION: If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).

8.1.11.14.2 Narrative <Nrrtv>

Presence: [0..1]

Definition: The computation method can not be represented in the predefined fields.

Datatype: "Max1000Text" on page 361

8.1.11.15 TradeClearing5

Definition: Information related to the clearing of the contract.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		207
	ClearingStatus <ClrSts>	[0..1]			208
{Or	Cleared <Clrd>	[1..1]	±	C13	208
Or	IntendToClear <IntndToClear>	[1..1]	±	C13	208
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		209
	IntraGroup <IntraGrp>	[0..1]	Indicator		209

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

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

8.1.11.15.1 ClearingObligation <ClrOblgtn>

Presence: [0..1]

Definition: Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation, as of the time of execution of the contract.

Datatype: "ClearingObligationType1Code" on page 330

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been

CodeName	Name	Definition
		declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

8.1.11.15.2 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.

ClearingStatus <ClrSts> contains one of the following **Cleared12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Cleared <Clrd>	[1..1]	±	C13	208
Or	IntendToClear <IntndToClear>	[1..1]	±	C13	208
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		209

8.1.11.15.2.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Impacted by: C13 "OneElementPresentRule"

Cleared <Clrd> contains the following elements (see "ClearingPartyAndTime10" on page 210 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	CodeSet		211
	CCP <CCP>	[0..1]	±		211
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		211

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/CCP Must be present

Or /ClearingDateTime Must be present

Or /Reason Must be present

8.1.11.15.2.2 IntendToClear <IntndToClear>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Impacted by: C13 "OneElementPresentRule"

IntendToClear <IntndToClear> contains the following elements (see "ClearingPartyAndTime10" on page 210 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	CodeSet		211
	CCP <CCP>	[0..1]	±		211
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		211

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True
 /CCP Must be present
 Or /ClearingDateTime Must be present
 Or /Reason Must be present

8.1.11.15.2.3 NonCleared <NonClrd>

Presence: [1..1]

Definition: Indicates that the contract has not been cleared.

Datatype: "NoReasonCode" on page 342

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

8.1.11.15.3 IntraGroup <IntraGrp>

Presence: [0..1]

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

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 359):

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

8.1.11.16 TradeConfirmation1Choice

Definition: Information regarding the confirmation of the contract.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confid>	[1..1]	±		210
Or}	NonConfirmed <NonConfid>	[1..1]	±		210

8.1.11.16.1 Confirmed <Confid>

Presence: [1..1]

Definition: Indicates the type of contract confirmation.

Confirmed <Confid> contains the following elements (see "[TradeConfirmation2](#)" on page 247 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		247
	TimeStamp <TmStmp>	[1..1]	DateTime		248

8.1.11.16.2 NonConfirmed <NonConfid>

Presence: [1..1]

Definition: Indicates that contract was not confirmed.

NonConfirmed <NonConfid> contains the following elements (see "[TradeNonConfirmation1](#)" on page 247 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		247

8.1.11.17 ClearingPartyAndTime10

Definition: Specifies the central counterparty clearing time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	CodeSet		211
	CCP <CCP>	[0..1]	±		211
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		211

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True
/CCP Must be present

Or /ClearingDateTime Must be present
 Or /Reason Must be present

8.1.11.17.1 Reason <Rsn>

Presence: [0..1]

Definition: Indicates that the contract is intended to be cleared.

Datatype: "NoReasonCode" on page 342

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

8.1.11.17.2 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification10Choice" on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		251
Or	Other <Othr>	[1..1]	±		251
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	251

8.1.11.17.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 356

8.1.11.18 UniqueTransactionIdentifier1Choice

Definition: Element is a choice between a standard identifier and a proprietary code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		211
Or}	Proprietary <Prtry>	[1..1]			212
	Identification <Id>	[1..1]	Text		212
	Issuer <Issr>	[0..1]	Text		212

8.1.11.18.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

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

Datatype: "UTIdentifier" on page 358

8.1.11.18.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Frequency expressed in a proprietary notation.**Proprietary <Prtry>** contains the following **GenericIdentification179** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		212
	Issuer <Issr>	[0..1]	Text		212

8.1.11.18.2.1 Identification <Id>*Presence:* [1..1]*Definition:* Identification of the lot, according to a data source scheme. Used to indicate which processing to apply to the corresponding market value amount.*Datatype:* "Max52Text" on page 363**8.1.11.18.2.2 Issuer <Issr>***Presence:* [0..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 362**8.1.11.19 LegCurrency2***Definition:* Specifies the currency(ies) for each leg of the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrencyFirstLeg <CcyFrstLeg>	[0..1]	CodeSet	C2	212
	CurrencySecondLeg <CcyScndLeg>	[0..1]	CodeSet	C2	213

8.1.11.19.1 CurrencyFirstLeg <CcyFrstLeg>*Presence:* [0..1]*Definition:* Currency of the notional amount.*Usage:* In the case of an interest rate or currency derivative contract, this will be the notional currency of the first leg.*Impacted by:* C2 "ActiveOrHistoricCurrency"*Datatype:* "ActiveOrHistoricCurrencyCode" on page 324**Constraints**

- ActiveOrHistoricCurrency**

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

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

8.1.11.19.2 CurrencySecondLeg <CcyScndLeg>

Presence: [0..1]

Definition: Other currency of the notional amount.

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

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 324

Constraints

- **ActiveOrHistoricCurrency**

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

8.1.11.20 PrePostHaircut1

Definition: Amount of collateral calculated pre-haircut and/or post-haircut.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreHaircut <PreHrcut>	[0..1]	Amount	C1, C6	213
	PostHaircut <PstHrcut>	[0..1]	Amount	C1, C6	214

Constraints

- **PrePostHaircutPresence**

At least one of the haircut must be present.

Following Must be True

/PreHaircut Must be present

Or /PostHaircut Must be present

8.1.11.20.1 PreHaircut <PreHrcut>

Presence: [0..1]

Definition: Indicates the amount of collateral calculated pre-haircut.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 323

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.

8.1.11.20.2 PostHaircut <PstHrcut>

Presence: [0..1]

Definition: Indicates the amount of collateral calculated post-haircut.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 323

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.

8.1.11.21 PortfolioCode1Choice

Definition: Element is a choice between a known portfolio code and a code applicable when the code is unknown.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <Prftl>	[1..1]	Text		214
Or}	NoCode <NoCd>	[1..1]	CodeSet		214

8.1.11.21.1 Portfolio <Prftl>

Presence: [1..1]

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

Datatype: "Max52Text" on page 363

8.1.11.21.2 NoCode <NoCd>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 343

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

8.1.11.22 NaturalPersonIdentification2

Definition: Identifies a natural person through identification number, name and domicile.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		215
	Name <Nm>	[0..1]	Text		215
	Domicile <Dmcl>	[0..1]	Text		215

8.1.11.22.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the natural person.

Identification <Id> contains the following elements (see "[GenericIdentification175](#)" on page 218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		218
	SchemeName <SchmeNm>	[0..1]	Text		218
	Issuer <Issr>	[0..1]	Text		218

8.1.11.22.2 Name <Nm>

Presence: [0..1]

Definition: Indicates the name of the natural person.

Datatype: "[Max105Text](#)" on page 361

8.1.11.22.3 Domicile <Dmcl>

Presence: [0..1]

Definition: Indicates the domicile of the natural person.

Datatype: "[Max500Text](#)" on page 363

8.1.11.23 Direction2Choice

Definition: Choice between elements indicating the direction of the derivative transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>	[1..1]	CodeSet		216
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		216

8.1.11.23.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>*Presence:* [1..1]*Definition:* Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.*Datatype:* "OptionParty3Code" on page 344

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

8.1.11.23.2 CounterpartySide <CtrPtySd>*Presence:* [1..1]*Definition:* Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.*Datatype:* "OptionParty1Code" on page 343

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

8.1.11.24 NonFinancialInstitutionSector4*Definition:* Provides detailed information concerning non financial counterparties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NonFinancialInstitution <NFI>	[1..1]	CodeSet		216
	NonFinancialInstitutionIdentifier <NFIdr>	[0..1]	±		216

8.1.11.24.1 NonFinancialInstitution <NFI>*Presence:* [1..1]*Definition:* Indicates that reporting party is a central counterparty.*Datatype:* "NoReasonCode" on page 342

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

8.1.11.24.2 NonFinancialInstitutionIdentifier <NFIdr>*Presence:* [0..1]*Definition:* Identifies the non-financial institution.

NonFinancialInstitutionIdentifier <NFIdr> contains the following elements (see "NonFinancialInstitutionSector2" on page 217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector <Sctr>	[0..*]	IdentifierSet		217
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		217
	DirectlyLinkedActivity <DrctlyLkdActvty>	[0..1]	Indicator		217

8.1.11.25 NonFinancialInstitutionSector2

Definition: Provides detailed information concerning non financial counterparties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector <Sctr>	[0..*]	IdentifierSet		217
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		217
	DirectlyLinkedActivity <DrctlyLkdActvty>	[0..1]	Indicator		217

8.1.11.25.1 Sector <Sctr>

Presence: [0..*]

Definition: Taxonomy for non-financial counterparties. The categories correspond to the main sections of NACE classification as defined in the regulation.

Datatype: "NACEDomainIdentifier" on page 358

8.1.11.25.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the reporting counterparty is above the clearing threshold.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 359):

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

8.1.11.25.3 DirectlyLinkedActivity <DrctlyLkdActvty>

Presence: [0..1]

Definition: Directly linked to commercial activity or treasury financing: Information on whether the contract is objectively measurable as directly linked to the reporting counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 359):

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

8.1.11.26 GenericIdentification175

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		218
	SchemeName <SchmeNm>	[0..1]	Text		218
	Issuer <Issr>	[0..1]	Text		218

8.1.11.26.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max72Text" on page 364

8.1.11.26.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max35Text" on page 362

8.1.11.26.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 362

8.1.11.27 PositionSetMetrics1

Definition: Variables used to quantify the different calculations for position sets and currency position sets reports.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Total <Ttl>	[0..1]			218
	Buyer <Buyr>	[0..1]	±		219
	Seller <Sellr>	[0..1]	±		219
	Clean <Clean>	[0..1]			219
	Buyer <Buyr>	[0..1]	±		220
	Seller <Sellr>	[0..1]	±		220

8.1.11.27.1 Total <Ttl>

Presence: [0..1]

Definition: Refers to the total number of trades contained in the position set.

Total <Ttl> contains the following **PositionSetBuyerAndSeller1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Buyer <Buyr>	[0..1]	±		219
	Seller <Sellr>	[0..1]	±		219

8.1.11.27.1.1 Buyer <Buyr>

Presence: [0..1]

Definition: Refers to the aggregated data for the buyer counterparty.

Buyer <Buyr> contains the following elements (see "PositionSetTotal1" on page 240 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		240
	Positive <Postv>	[0..1]			240
	Notional <Ntnl>	[0..1]	Amount	C2	240
	Value <Val>	[0..1]	Amount	C2	241
	Negative <Neg>	[0..1]			241
	Notional <Ntnl>	[0..1]	Amount	C2	241
	Value <Val>	[0..1]	Amount	C2	242

8.1.11.27.1.2 Seller <Sellr>

Presence: [0..1]

Definition: Refers to the aggregated data for the seller counterparty.

Seller <Sellr> contains the following elements (see "PositionSetTotal1" on page 240 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		240
	Positive <Postv>	[0..1]			240
	Notional <Ntnl>	[0..1]	Amount	C2	240
	Value <Val>	[0..1]	Amount	C2	241
	Negative <Neg>	[0..1]			241
	Notional <Ntnl>	[0..1]	Amount	C2	241
	Value <Val>	[0..1]	Amount	C2	242

8.1.11.27.2 Clean <Clean>

Presence: [0..1]

Definition: Refers to the aggregated number of trades contained in the position set.

Clean <Clean> contains the following **PositionSetBuyerAndSeller1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Buyer <Buyr>	[0..1]	±		220
	Seller <Sellr>	[0..1]	±		220

8.1.11.27.2.1 Buyer <Buyr>

Presence: [0..1]

Definition: Refers to the aggregated data for the buyer counterparty.

Buyer <Buyr> contains the following elements (see "PositionSetTotal1" on page 240 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		240
	Positive <Postv>	[0..1]			240
	Notional <Ntnl>	[0..1]	Amount	C2	240
	Value <Val>	[0..1]	Amount	C2	241
	Negative <Neg>	[0..1]			241
	Notional <Ntnl>	[0..1]	Amount	C2	241
	Value <Val>	[0..1]	Amount	C2	242

8.1.11.27.2.2 Seller <Sellr>

Presence: [0..1]

Definition: Refers to the aggregated data for the seller counterparty.

Seller <Sellr> contains the following elements (see "PositionSetTotal1" on page 240 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		240
	Positive <Postv>	[0..1]			240
	Notional <Ntnl>	[0..1]	Amount	C2	240
	Value <Val>	[0..1]	Amount	C2	241
	Negative <Neg>	[0..1]			241
	Notional <Ntnl>	[0..1]	Amount	C2	241
	Value <Val>	[0..1]	Amount	C2	242

8.1.11.28 PositionSetDimensions3

Definition: Variables related to derivatives that are used to group derivatives together into positions for position sets and currency position sets reports.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		221
	ValueCurrency <ValCcy>	[0..1]	CodeSet	C2	222
	Collateralisation <Collstn>	[0..1]	CodeSet		222
	Portfolio <Prftl>	[0..1]	Text		223
	ContractType <CtrctTp>	[0..1]	CodeSet		223
	AssetClass <AsstClss>	[0..1]	CodeSet		223
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		224
	FirstLegNotionalCurrency <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	224
	SecondLegNotionalCurrency <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	225
	DeliverableCurrency <DlvrlbCcy>	[0..1]	CodeSet	C1	225
	DeliverableCrossCurrency <DlvrlbCrossCcy>	[0..1]	CodeSet	C2	225
	MasterAgreement <MstrAgrmt>	[0..1]	±	C6	226
	ClearingStatus <ClrSts>	[0..1]	Indicator		226
	IntraGroup <IntraGrp>	[0..1]	Indicator		226
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		226
	OptionType <OptnTp>	[0..1]	CodeSet		227
	TimeToMaturity <TmToMtrty>	[0..1]	±		227
	IRSType <IRSTp>	[0..1]	Text		227
	Seniority <Snrty>	[0..1]	CodeSet		228
	Tranche <Trch>	[0..1]	Indicator		228
	Commodity <Cmmdty>	[0..1]	Text		228

8.1.11.28.1 CounterpartyIdentification <CtrPtyId>

Presence: [0..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following elements (see "TradeCounterpartyReport9" on page 263 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		263
	OtherCounterparty <OthrCtrPty>	[1..1]	±		264
	Broker <Brkr>	[0..1]	±		264
	SubmittingAgent <SubmitgAgt>	[0..1]	±		265
	ClearingMember <ClrMmb>	[0..1]	±		265
	Beneficiary <Bnfcry>	[0..1]	±		265

8.1.11.28.2 ValueCurrency <ValCcy>

Presence: [0..1]

Definition: Currency used for the valuation of the contract.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 324

Constraints

- **ActiveOrHistoricCurrency**

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

8.1.11.28.3 Collateralisation <Collstn>

Presence: [0..1]

Definition: Type of collateral agreement existing between counterparties.

Datatype: "CollateralisationType1Code" on page 331

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

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

8.1.11.28.4 Portfolio <Prctl>

Presence: [0..1]

Definition: Identifies the portfolio if collateral is reported on a portfolio basis, as defined by the reporting counterparty.

Datatype: "Max52Text" on page 363

8.1.11.28.5 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification according to the contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 335

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

8.1.11.28.6 AssetClass <AsstClls>

Presence: [0..1]

Definition: Classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 346

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

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

8.1.11.28.7 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

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

UnderlyingInstrument <UndrlygInstrm> contains one of the following elements (see "[SecurityIdentification34Choice](#)" on page 314 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		315
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		315
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		315
Or	BasketConstituents <BsktCnsttns>	[1..*]	±		315
Or	Index <Idx>	[1..1]			316
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		316
Or	Name <Nm>	[1..1]	Text		316
Or}	Index <Idx>	[1..1]	CodeSet		316
Or}	IdentificationNotAvailable <IdNotAvlble>	[1..1]	CodeSet		318

8.1.11.28.8 FirstLegNotionalCurrency <FrstLegNtnlCcy>

Presence: [0..1]

Definition: Currency of the notional amount.

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 324

Constraints

- **ActiveCurrency**

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

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

8.1.11.28.9 SecondLegNotionalCurrency <ScndLegNtnlCcy>

Presence: [0..1]

Definition: Other currency of the notional amount.

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 324

Constraints

- **ActiveCurrency**

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

8.1.11.28.10 DeliverableCurrency <DlvrblCcy>

Presence: [0..1]

Definition: Specifies the currency of delivery.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 324

Constraints

- **ActiveCurrency**

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

8.1.11.28.11 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

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

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 324

Constraints

- **ActiveOrHistoricCurrency**

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

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

8.1.11.28.12 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C6 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "[MasterAgreement2](#)" on page 242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		243
	Version <Vrsn>	[0..1]	Year		243

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

8.1.11.28.13 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

Datatype: One of the following values must be used (see "[TrueFalseIndicator](#)" on page 359):

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

8.1.11.28.14 IntraGroup <IntraGrp>

Presence: [0..1]

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

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "[TrueFalseIndicator](#)" on page 359):

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

8.1.11.28.15 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates the quote base for the exchange rate.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		164
Or}	Proprietary <Prtry>	[1..1]	Text		165

8.1.11.28.16 OptionType <OptnTp>

Presence: [0..1]

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

Datatype: "OptionType2Code" on page 344

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

8.1.11.28.17 TimeToMaturity <TmToMtrty>

Presence: [0..1]

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

TimeToMaturity <TmToMtrty> contains one of the following elements (see "TimeToMaturity1Choice" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Period <Prd>	[1..1]			166
	Start <Start>	[0..1]			166
	Unit <Unit>	[1..1]	CodeSet		166
	Value <Val>	[1..1]	Quantity	C5	167
	End <End>	[0..1]			167
	Unit <Unit>	[1..1]	CodeSet		167
	Value <Val>	[1..1]	Quantity	C5	167
Or}	Special <Spcl>	[1..1]	CodeSet		168

8.1.11.28.18 IRSType <IRSTp>

Presence: [0..1]

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

Datatype: "Max52Text" on page 363

8.1.11.28.19 Seniority <Snrtty>

Presence: [0..1]

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

Datatype: "DebtInstrumentSeniorityType2Code" on page 333

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

8.1.11.28.20 Tranche <Trch>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 359):

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

8.1.11.28.21 Commodity <Cmmdty>

Presence: [0..1]

Definition: Details on the commodity asset class type.

Datatype: "Max52Text" on page 363

8.1.11.29 TrancheIndicator3Choice

Definition: Indication whether a derivative contract is tranced.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Tranced <Trnchd>	[1..1]		C18	228
	AttachmentPoint <AttchmntPt>	[0..1]	Rate		229
	DetachmentPoint <DtchmntPt>	[0..1]	Rate		229
Or}	Untranced <Utrnchd>	[1..1]	CodeSet		229

8.1.11.29.1 Tranced <Trnchd>

Presence: [1..1]

Definition: Indication that derivative contract is tranced.

Impacted by: C18 "OneElementPresentRule"

Tranced <Trnchd> contains the following **Tranche3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AttachmentPoint <AttchmntPt>	[0..1]	Rate		229
	DetachmentPoint <DtchmntPt>	[0..1]	Rate		229

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/AttachmentPoint Must be present

Or /DetachmentPoint Must be present

8.1.11.29.1.1 AttachmentPoint <AttchmntPt>

Presence: [0..1]

Definition: Indicates the lower point at which the level of losses in the underlying portfolio reduces the notional of the tranche.

Datatype: "BaseOneRate" on page 360

8.1.11.29.1.2 DetachmentPoint <DtchmntPt>

Presence: [0..1]

Definition: Indicates the point beyond which the losses in the underlying portfolio no longer reduce the notional of the tranche.

Datatype: "BaseOneRate" on page 360

8.1.11.29.2 Untranced <Utrnchd>

Presence: [1..1]

Definition: Indicates that derivative contract is untranced.

Datatype: "NoReasonCode" on page 342

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

8.1.11.30 DerivativesStatistics3

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalSubmitted <TtlSubmittd>	[1..1]			230
	All <All>	[1..1]	Quantity		230
	New <New>	[1..1]	Quantity		230
	Modification <Mod>	[1..1]	Quantity		231
	TotalRejected <TtlRjctd>	[1..1]			231
	All <All>	[1..1]	Quantity		231
	New <New>	[1..1]	Quantity		231
	Modification <Mod>	[1..1]	Quantity		231
	TotalCorrectedRejections <TtlCrrctdRjctns>	[1..1]			231
	All <All>	[1..1]	Quantity		232
	New <New>	[1..1]	Quantity		232
	Modification <Mod>	[1..1]	Quantity		232
	TopRejectionReasons <TopRjctnRsns>	[1..1]			232
	All <All>	[0..*]	Text		232
	New <New>	[0..*]	Text		233
	Modification <Mod>	[0..*]	Text		233

8.1.11.30.1 TotalSubmitted <TtlSubmittd>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	All <All>	[1..1]	Quantity		230
	New <New>	[1..1]	Quantity		230
	Modification <Mod>	[1..1]	Quantity		231

8.1.11.30.1.1 All <All>

Presence: [1..1]

Definition: Total number of derivatives which have been reported.

Datatype: "Max20PositiveNumber" on page 359

8.1.11.30.1.2 New <New>

Presence: [1..1]

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

Datatype: "Max20PositiveNumber" on page 359

8.1.11.30.1.3 Modification <Mod>

Presence: [1..1]

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

Datatype: "Max20PositiveNumber" on page 359

8.1.11.30.2 TotalRejected <TtlRjctd>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	All <All>	[1..1]	Quantity		231
	New <New>	[1..1]	Quantity		231
	Modification <Mod>	[1..1]	Quantity		231

8.1.11.30.2.1 All <All>

Presence: [1..1]

Definition: Total number of derivatives which have been reported.

Datatype: "Max20PositiveNumber" on page 359

8.1.11.30.2.2 New <New>

Presence: [1..1]

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

Datatype: "Max20PositiveNumber" on page 359

8.1.11.30.2.3 Modification <Mod>

Presence: [1..1]

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

Datatype: "Max20PositiveNumber" on page 359

8.1.11.30.3 TotalCorrectedRejections <TtlCrrctdRjctns>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	All <All>	[1..1]	Quantity		232
	New <New>	[1..1]	Quantity		232
	Modification <Mod>	[1..1]	Quantity		232

8.1.11.30.3.1 All <All>

Presence: [1..1]

Definition: Total number of derivatives which have been reported.

Datatype: "Max20PositiveNumber" on page 359

8.1.11.30.3.2 New <New>

Presence: [1..1]

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

Datatype: "Max20PositiveNumber" on page 359

8.1.11.30.3.3 Modification <Mod>

Presence: [1..1]

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

Datatype: "Max20PositiveNumber" on page 359

8.1.11.30.4 TopRejectionReasons <TopRjctnRsns>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	All <All>	[0..*]	Text		232
	New <New>	[0..*]	Text		233
	Modification <Mod>	[0..*]	Text		233

8.1.11.30.4.1 All <All>

Presence: [0..*]

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

Datatype: "Max35Text" on page 362

8.1.11.30.4.2 New <New>*Presence:* [0..*]*Definition:* Identification of the most common data field that has not passed the validation rule for derivatives which have been reported as new.*Datatype:* "Max35Text" on page 362**8.1.11.30.4.3 Modification <Mod>***Presence:* [0..*]*Definition:* Identification of the most common data field that has not passed the validation rule for derivatives which have been reported as modification.*Datatype:* "Max35Text" on page 362**8.1.11.31 DetailedReconciliationStatistics2***Definition:* Detailed statistics on reconciliation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalAccepted <TtlAccptd>	[1..1]	Quantity		233
	TotalNotSubmittedToReconciliation <TtlNotSubmittdToRcncltn>	[1..1]	Quantity		233
	TotalSingleSidedEEAUnpaired <TtlSnglSddEEAUnprd>	[1..1]	Quantity		234
	TotalSingleSidedEEAPaired <TtlSnglSddEEAPaird>	[1..1]	Quantity		234
	TotalSingleSidedEEAMatched <TtlSnglSddEEAMtchd>	[1..1]	Quantity		234
	TotalDualSidedNonMatched <TtlDualSddNonMtchd>	[1..1]	Quantity		234
	TotalDualSidedMatched <TtlDualSddMtchd>	[1..1]	Quantity		234
	TotalSingleSidedNonEEA <TtlSnglSddNonEEA>	[1..1]	Quantity		234
	TopReasonsForPairedNonMatched <TopRsnsForPairedNonMtchd>	[0..*]	Text		234

8.1.11.31.1 TotalAccepted <TtlAccptd>*Presence:* [1..1]*Definition:* Detailed statistics on derivatives accepted by trade repository since the beginning of reporting.*Datatype:* "Max20PositiveNumber" on page 359**8.1.11.31.2 TotalNotSubmittedToReconciliation <TtlNotSubmittdToRcncltn>***Presence:* [1..1]*Definition:* Detailed statistics on derivatives that are not single-sided non-EEA and are not included in to the inter trade repository reconciliation process due to lack of compliance with LEI or the UTI specifications.*Datatype:* "Max20PositiveNumber" on page 359

8.1.11.31.3 TotalSingleSidedEEAUnpaired <TtlSnglSddEEAUnprd>

Presence: [1..1]

Definition: Detailed statistics on single-sided EEA unpaired derivatives.

Datatype: "Max20PositiveNumber" on page 359

8.1.11.31.4 TotalSingleSidedEEAPaired <TtlSnglSddEEAPaird>

Presence: [1..1]

Definition: Detailed statistics on single-sided EEA paired derivatives.

Datatype: "Max20PositiveNumber" on page 359

8.1.11.31.5 TotalSingleSidedEEAMatched <TtlSnglSddEEAMtchd>

Presence: [1..1]

Definition: Detailed statistics on single-sided EEA matched derivatives.

Datatype: "Max20PositiveNumber" on page 359

8.1.11.31.6 TotalDualSidedNonMatched <TtlDualSddNonMtchd>

Presence: [1..1]

Definition: Detailed statistics on dual-sided non-matched derivatives.

Datatype: "Max20PositiveNumber" on page 359

8.1.11.31.7 TotalDualSidedMatched <TtlDualSddMtchd>

Presence: [1..1]

Definition: Detailed statistics on dual-sided matched derivatives.

Datatype: "Max20PositiveNumber" on page 359

8.1.11.31.8 TotalSingleSidedNonEEA <TtlSnglSddNonEEA>

Presence: [1..1]

Definition: Detailed statistics on single-sided non-EEA derivatives.

Datatype: "Max20PositiveNumber" on page 359

8.1.11.31.9 TopReasonsForPairedNonMatched <TopRsnsForPairedNonMtchd>

Presence: [0..*]

Definition: Identification of the most common data field considered as reason for paired non-matched derivatives.

Datatype: "Max35Text" on page 362

8.1.11.32 TradeDateTimeQueryCriteria2

Definition: Date and time query criteria.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <RptgDtTm>	[0..1]	±		235
	ExecutionDateTime <ExctnDtTm>	[0..1]	±		235
	MaturityDate <MtrtyDt>	[0..1]			236
{Or	Range <Rg>	[1..1]			236
	FromDate <FrDt>	[0..1]	Date		236
	ToDate <ToDt>	[1..1]	Date		236
Or}	NotReported <NotRptd>	[1..1]	CodeSet		236
	TerminationDate <TermntnDt>	[0..1]			237
{Or	Range <Rg>	[1..1]			237
	FromDate <FrDt>	[0..1]	Date		237
	ToDate <ToDt>	[1..1]	Date		237
Or}	NotReported <NotRptd>	[1..1]	CodeSet		237

Constraints

- **OneElementPresentRule**

At least one of the 4 elements must be present.

Following Must be True

```

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

```

8.1.11.32.1 ReportingDateTime <RptgDtTm>

Presence: [0..1]

Definition: Indicates the reporting date and full hour that transaction was reported.

ReportingDateTime <RptgDtTm> contains the following elements (see "[DateTimePeriod1](#)" on page 168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		168
	ToDateTime <ToDtTm>	[1..1]	DateTime		168

8.1.11.32.2 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Indicates the date and full hour the trade was executed.

ExecutionDateTime <ExctnDtTm> contains the following elements (see "DatePeriod1" on page 168 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		168
	ToDateTime <ToDtTm>	[1..1]	DateTime		168

8.1.11.32.3 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Indicates the date when the trade was matured.

MaturityDate <MtrtyDt> contains one of the following **DateOrBlankQuery2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Range <Rg>	[1..1]			236
	FromDate <FrDt>	[0..1]	Date		236
	ToDate <ToDt>	[1..1]	Date		236
Or}	NotReported <NotRptd>	[1..1]	CodeSet		236

8.1.11.32.3.1 Range <Rg>

Presence: [1..1]

Definition: Indicates the date range.

Range <Rg> contains the following **DatePeriod1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[0..1]	Date		236
	ToDate <ToDt>	[1..1]	Date		236

8.1.11.32.3.1.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 356

8.1.11.32.3.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 356

8.1.11.32.3.2 NotReported <NotRptd>

Presence: [1..1]

Definition: Field may be queried for not reported value.

Datatype: "NotReported1Code" on page 343

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.1.11.32.4 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Indicates the date when the trade was terminated.

TerminationDate <TermntnDt> contains one of the following DateOrBlankQuery2Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Range <Rg>	[1..1]			237
	FromDate <FrDt>	[0..1]	Date		237
	ToDate <ToDt>	[1..1]	Date		237
Or}	NotReported <NotRptd>	[1..1]	CodeSet		237

8.1.11.32.4.1 Range <Rg>

Presence: [1..1]

Definition: Indicates the date range.

Range <Rg> contains the following DatePeriod1 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[0..1]	Date		237
	ToDate <ToDt>	[1..1]	Date		237

8.1.11.32.4.1.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 356

8.1.11.32.4.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 356

8.1.11.32.4.2 NotReported <NotRptd>

Presence: [1..1]

Definition: Field may be queried for not reported value.

Datatype: "NotReported1Code" on page 343

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.1.11.33 TradeSecurityIdentificationQueryCriteria2

Definition: Specifies the query criteria related to securities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Operator <Oprtr>	[1..1]	CodeSet		238
	Identification <Id>	[0..*]	±		238
	UnderlyingInstrumentIdentification <UndrlygInstrmld>	[0..*]	±		238

Constraints

- **OneElementPresentRule**

At least one of Identification or UnderlyingInstrumentIdentification must be present.

Following Must be True

/Identification[*] Must be present

Or /UnderlyingInstrumentIdentification[*] Must be present

8.1.11.33.1 Operator <Oprtr>

Presence: [1..1]

Definition: Specifies the AND/OR operators as query criteria.

Datatype: "Operation3Code" on page 343

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

8.1.11.33.2 Identification <Id>

Presence: [0..*]

Definition: Identification of the product through ISIN or All.

Identification <Id> contains the following elements (see "[SecurityIdentificationQueryCriteria1](#)" on page 301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN </ISIN>	[0..*]	IdentifierSet		301
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..*]	Text		302

8.1.11.33.3 UnderlyingInstrumentIdentification <UndrlygInstrmld>

Presence: [0..*]

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

UnderlyingInstrumentIdentification <UndrlygInstrmId> contains one of the following elements (see "SecurityIdentificationQuery3Choice" on page 318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[0..*]	IdentifierSet		319
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[0..*]	Text		319
Or	NotAvailable <NotAvlbl>	[0..1]	CodeSet		319
Or	UniqueProductIdentifier <UnqPdctldr>	[0..*]	Text		319
Or	Index <Indx>	[0..*]	±		319
Or}	NotReported <NotRptd>	[0..1]	CodeSet		320

8.1.11.34 PositionSetPostedAndReceived1

Definition: Variables used to quantify the different calculations for position sets and currency position sets reports.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	239
	Received <Rcvd>	[0..1]	Amount	C2	239

8.1.11.34.1 Posted <Pstd>

Presence: [0..1]

Definition: Value posted by the reporting counterparty.

Usage: This field should include the overall value posted for the portfolio.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20Amount" on page 323

Constraints

- **ActiveOrHistoricCurrency**

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

8.1.11.34.2 Received <Rcvd>

Presence: [0..1]

Definition: Value received by the reporting counterparty.

Usage: This field should include the overall value received for the portfolio.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20Amount" on page 323

Constraints

- **ActiveOrHistoricCurrency**

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

8.1.11.35 PositionSetTotal1

Definition: Variables used to quantify the different calculations for position sets and currency position sets reports.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		240
	Positive <Postv>	[0..1]			240
	Notional <Ntnl>	[0..1]	Amount	C2	240
	Value <Val>	[0..1]	Amount	C2	241
	Negative <Neg>	[0..1]			241
	Notional <Ntnl>	[0..1]	Amount	C2	241
	Value <Val>	[0..1]	Amount	C2	242

8.1.11.35.1 NumberOfTrades <NbOfTrds>

Presence: [0..1]

Definition: Refers to the number of trades contained in the position set.

Datatype: "Max20PositiveNumber" on page 359

8.1.11.35.2 Positive <Postv>

Presence: [0..1]

Definition: Aggregations of all positive values of the derivative for all derivatives pertaining to a position set.

Positive <Postv> contains the following **PositionSetValueAndNotional1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Notional <Ntnl>	[0..1]	Amount	C2	240
	Value <Val>	[0..1]	Amount	C2	241

8.1.11.35.2.1 Notional <Ntnl>

Presence: [0..1]

Definition: Aggregations of all notional values of the derivatives pertaining to a position set.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20Amount" on page 323

Constraints

- **ActiveOrHistoricCurrency**

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

8.1.11.35.2.2 Value <Val>

Presence: [0..1]

Definition: Aggregations of all values of the derivatives pertaining to a position set.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20Amount" on page 323

Constraints

- **ActiveOrHistoricCurrency**

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

8.1.11.35.3 Negative <Neg>

Presence: [0..1]

Definition: Aggregations of all negative values of the derivative for all derivatives pertaining to a position set.

Negative <Neg> contains the following **PositionSetValueAndNotional1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Notional <Ntnl>	[0..1]	Amount	C2	241
	Value <Val>	[0..1]	Amount	C2	242

8.1.11.35.3.1 Notional <Ntnl>

Presence: [0..1]

Definition: Aggregations of all notional values of the derivatives pertaining to a position set.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20Amount" on page 323

Constraints

- **ActiveOrHistoricCurrency**

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

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

8.1.11.35.3.2 Value <Val>

Presence: [0..1]

Definition: Aggregations of all values of the derivatives pertaining to a position set.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20Amount" on page 323

Constraints

- **ActiveOrHistoricCurrency**

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

8.1.11.36 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		242
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		242

8.1.11.36.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "Max5NumericText" on page 363

8.1.11.36.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 359):

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

8.1.11.37 MasterAgreement²

Definition: Information related to a master agreement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		243
	Version <Vrsn>	[0..1]	Year		243

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

8.1.11.37.1 Type <Tp>

Presence: [0..1]

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

Datatype: "Max50Text" on page 363

8.1.11.37.2 Version <Vrsn>

Presence: [0..1]

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

Datatype: "ISORestrictedYear" on page 364

8.1.11.38 CounterpartyTradeNature5Choice

Definition: Nature of the reporting counterparty's company activities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..*]	CodeSet		243
Or	NonFinancialInstitution <NFI>	[1..1]	±		244
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		244
Or}	Other <Othr>	[1..1]	CodeSet		244

8.1.11.38.1 FinancialInstitution <FI>

Presence: [1..*]

Definition: Indicates that reporting counterparty is a financial institution.

Datatype: "FinancialPartySectorType1Code" on page 336

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).

CodeName	Name	Definition
ASSU	AssuranceUndertaking	Assurance undertaking.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
INVF	InvestmentFirm	Investment firm.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSMangementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
OTHR	Other	Other type of financial institution.

8.1.11.38.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that reporting counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "[NonFinancialInstitutionSector2](#)" on page 217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector <Sctr>	[0..*]	IdentifierSet		217
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		217
	DirectlyLinkedActivity <DrctlyLkdActvty>	[0..1]	Indicator		217

8.1.11.38.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 342

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

8.1.11.38.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 342

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

8.1.11.39 CorporateSectorCriteria3

Definition: Taxonomy for financial and non financial counterparties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionSector <FISctr>	[0..*]	CodeSet		245
	NonFinancialInstitutionSector <NFISctr>	[0..*]	CodeSet		245
	NotReported <NotRptd>	[0..1]	CodeSet		246

8.1.11.39.1 FinancialInstitutionSector <FISctr>

Presence: [0..*]

Definition: Indicates that reporting counterparty is a financial institution.

Datatype: "FinancialPartySectorType1Code" on page 336

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
ASSU	AssuranceUndertaking	Assurance undertaking.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
INVF	InvestmentFirm	Investment firm.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSMangementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
OTHR	Other	Other type of financial institution.

8.1.11.39.2 NonFinancialInstitutionSector <NFISctr>

Presence: [0..*]

Definition: Indicates that reporting counterparty is a non financial institution.

Datatype: "NonFinancialPartySector1Code" on page 341

CodeName	Name	Definition
WTER	WaterSupplySewerageWasteManagementAndRemediation	Water supply, sewerage, waste management and remediation activities.
MING	MiningAndQuarrying	Mining and quarrying activities.
MAFG	Manufacturing	Manufacturing activities.
SPLY	ElectricityGasSteamAndAirConditioningSupply	Electricity, gas, steam and air conditioning supply activities.
CSTR	Construction	Construction activities.
AGRI	AgricultureForestryAndFishing	Agriculture, forestry and fishing activities.
ACAF	AccommodationAndFood	Accommodation and food service activities.
EDUC	Education	Education activities.
AEAR	ArtsEntertainmentAndRecreation	Arts, entertainment and recreation activities.
FINA	FinancialAndInsuranceActivity	Financial and insurance activities.
HHSW	HumanHealthAndSocialWorkActivity	Human health and social work activities.
INCO	InformationAndCommunication	Information and communication activities.
WRRM	MotorVehiclesAndMotorcycles	Wholesale and retail trade, repair of motor vehicles and motorcycles.
OTSA	OtherServiceActivity	Other service activities.
PSTA	ProfessionalScientificAndTechnicalActivity	Professional, scientific and technical activities.
PADS	PublicAdministrationAndDefence	Public administration and defence, compulsory social security.
RESA	RealEstateActivity	Real estate activities.
TRAS	TransportationAndStorage	Transportation and storage activities.
ASSA	AdministrativeAndSupportServiceActivity	Administrative and support service activities.
AHAE	ActivityOfHouseholdsAsEmployer	Activities of households as employers; undifferentiated goods - and services - producing activities of households for own use.
AEOB	ActivityOfExtraterritorialOrganisationAndBody	Activities of extraterritorial organisations and bodies.

8.1.11.39.3 NotReported <NotRptd>

Presence: [0..1]

Definition: Indicates that reporting counterparty is another type of counterparty as defined by specific regulations (e.g. a CCP) and the detailed sector is not reported.

Datatype: "NotReported1Code" on page 343

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.1.11.40 DeliveryInterconnectionPoint1Choice

Definition: Identification of the delivery point(s) of market area(s) or the interconnection point of a transportation contract.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	IdentifierSet		247
Or}	Proprietary <Prtry>	[1..1]	Text		247

8.1.11.40.1 Code <Cd>

Presence: [1..1]

Definition: Identification of delivery/interconnection point or zone as a code.

Datatype: "EICIdentifier" on page 357

8.1.11.40.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Identification of delivery/interconnection point or zone in a proprietary format.

Datatype: "Max52Text" on page 363

8.1.11.41 TradeNonConfirmation1

Definition: Identifies contract that is not confirmed.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		247

8.1.11.41.1 Type <Tp>

Presence: [1..1]

Definition: Specifies that the contract remains unconfirmed.

Datatype: "TradeConfirmationType2Code" on page 348

CodeName	Name	Definition
NCNF	NonConfirmed	Non-confirmed.

8.1.11.42 TradeConfirmation2

Definition: Specifies time and type of contract confirmation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		247
	TimeStamp <TmStmp>	[1..1]	DateTime		248

8.1.11.42.1 Type <Tp>

Presence: [1..1]

Definition: Specifies whether the contract was confirmed electronically or non-electronically.

Datatype: "TradeConfirmationType1Code" on page 348

CodeName	Name	Definition
ECNF	ElectronicallyConfirmed	Electronically confirmed.
YCNF	NonElectronicallyConfirmed	Non-electronically confirmed.

8.1.11.42.2 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time of the trade confirmation, indicating time zone in which the confirmation has taken place.

Datatype: "ISODatetime" on page 356

8.1.11.43 ProductClassificationCriteria1

Definition: Criteria regarding product classification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[0..*]	IdentifierSet		248
	UniqueProductIdentifier <UnqPdctldr>	[0..*]	Text		248

8.1.11.43.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

Presence: [0..*]

Definition: Identifier is an ISO 10962 Classification of Financial Instrument (CFI).

Datatype: "CFIOct2015Identifier" on page 357

8.1.11.43.2 UniqueProductIdentifier <UnqPdctldr>

Presence: [0..*]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 363

8.1.11.44 GenericValidationRuleIdentification1

Definition: Information for the identification of a validation rule.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		248
	Description <Desc>	[0..1]	Text		249
	SchemeName <SchmeNm>	[0..1]	±		249
	Issuer <Issr>	[0..1]	Text		249

8.1.11.44.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a validation rule.

Datatype: "Max35Text" on page 362

8.1.11.44.2 Description <Desc>

Presence: [0..1]

Definition: Further information on the validation rule as identified in the Identification.

Datatype: "Max350Text" on page 362

8.1.11.44.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following elements (see "ValidationRuleSchemeName1Choice" on page 249 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		249
Or}	Proprietary <Prtry>	[1..1]	Text		249

8.1.11.44.4 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 362

8.1.11.45 ValidationRuleSchemeName1Choice

Definition: Identifies a name of the identification scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		249
Or}	Proprietary <Prtry>	[1..1]	Text		249

8.1.11.45.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalValidationRuleIdentification1Code" on page 335

8.1.11.45.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 362

8.1.12 Organisation Identification

8.1.12.1 OrganisationIdentification9Choice

Definition: Provides the identification of the organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		250
Or	ClientIdentification <CIntId>	[1..1]	Text		250
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	250

8.1.12.1.1 LEI <LEI>

Presence: [1..1]

Definition: Identification is done through the use of legal entity identifier code.

Datatype: "LEIIdentifier" on page 358

8.1.12.1.2 ClientIdentification <CIntId>

Presence: [1..1]

Definition: Unique and unambiguous client identification of the organisation.

Datatype: "Max50Text" on page 363

8.1.12.1.3 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Business identifier code used to identify the organisation.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 356

Constraints

- **AnyBIC**

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

8.1.12.2 OrganisationIdentification10Choice

Definition: Provides the identification of the organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		251
Or	Other <Othr>	[1..1]	±		251
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	251

8.1.12.2.1 LEI <LEI>*Presence:* [1..1]*Definition:* Identification is done through the use of legal entity identifier code.*Datatype:* "LEIIdentifier" on page 358**8.1.12.2.2 Other <Othr>***Presence:* [1..1]*Definition:* Unique identification of a counterparty, using a client code or a business identification code.**Other <Othr>** contains the following elements (see "OrganisationIdentification36" on page 251 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		251
	Name <Nm>	[0..1]	Text		252
	Domicile <Dmcl>	[0..1]	Text		252

8.1.12.2.3 AnyBIC <AnyBIC>*Presence:* [1..1]*Definition:* Business identifier code used to identify the organisation.*Impacted by:* C3 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 356**Constraints**

- **AnyBIC**

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

8.1.12.3 OrganisationIdentification36*Definition:* Identifies an organisation through client identification, a name and a domicile.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		251
	Name <Nm>	[0..1]	Text		252
	Domicile <Dmcl>	[0..1]	Text		252

8.1.12.3.1 Identification <Id>*Presence:* [1..1]*Definition:* Unique and unambiguous identification of the organisation.

Identification <Id> contains the following elements (see "[GenericIdentification175](#)" on page 218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		218
	SchemeName <SchmeNm>	[0..1]	Text		218
	Issuer <Issr>	[0..1]	Text		218

8.1.12.3.2 Name <Nm>

Presence: [0..1]

Definition: Indicates the name of the reporting counterparty.

Datatype: "[Max105Text](#)" on page 361

8.1.12.3.3 Domicile <Dmcl>

Presence: [0..1]

Definition: Indicates the domicile of counterparty.

Datatype: "[Max500Text](#)" on page 363

8.1.13 Party Identification

8.1.13.1 TradePartyIdentificationQuery8

Definition: Query of a trade party based on the identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		252
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	253
	ClientIdentification <ClntId>	[0..*]	Text		253
	NotReported <NotRptd>	[0..1]	CodeSet		253

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[*] Must be present

Or /AnyBIC[*] Must be present

Or /ClientIdentification[*] Must be present

Or /NotReported Must be present

8.1.13.1.1 LEI <LEI>

Presence: [0..*]

Definition: Legal entity identifier code used to recognise the counterparty of the reporting agent for the reported transaction.

Datatype: ["LEIIdentifier" on page 358](#)

8.1.13.1.2 AnyBIC <AnyBIC>

Presence: [0..*]

Definition: Business identifier code used to identify the trade party.

Impacted by: [C3 "AnyBIC"](#)

Datatype: ["AnyBICDec2014Identifier" on page 356](#)

Constraints

- **AnyBIC**

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

8.1.13.1.3 ClientIdentification <ClntId>

Presence: [0..*]

Definition: Unique and unambiguous identification of the client counterparty.

Datatype: ["Max50Text" on page 363](#)

8.1.13.1.4 NotReported <NotRptd>

Presence: [0..1]

Definition: Field can be queried for not reported value.

Datatype: ["NotReported1Code" on page 343](#)

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.1.13.2 Counterparty31

Definition: Information related to counterparty identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[0..1]	CodeSet	C4	253
	IdentificationType <IdTp>	[1..1]	±		254

8.1.13.2.1 Country <Ctry>

Presence: [0..1]

Definition: The code of country where the registered office of the other counterparty is located or country of residence in case that the other counterparty is a natural person.

Impacted by: [C4 "Country"](#)

Datatype: ["CountryCode" on page 332](#)

Constraints

- **Country**

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

8.1.13.2.2 IdentificationType <IdTp>

Presence: [1..1]

Definition: Indicates if the counterparty is a legal entity or a natural person.

IdentificationType <IdTp> contains one of the following elements (see "[PartyIdentification235Choice](#)" on page 257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lgl>	[1..1]	±		257
Or}	Natural <Ntrl>	[1..1]	±		258

8.1.13.3 Counterparty34

Definition: Information related to counterparty identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		254
	Nature <Ntr>	[0..1]	±		254
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		255
	Direction <Drctn>	[0..1]	±		255

8.1.13.3.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "[OrganisationIdentification10Choice](#)" on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		251
Or	Other <Othr>	[1..1]	±		251
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	251

8.1.13.3.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following elements (see "[CounterpartyTradeNature9Choice](#)" on page 256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..*]	CodeSet		256
Or	NonFinancialInstitution <NFI>	[1..1]	±		256
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		257
Or}	Other <Othr>	[1..1]	CodeSet		257

8.1.13.3.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "[TradingCapacity7Code](#)" on page 348

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

8.1.13.3.4 Direction <Drctn>

Presence: [0..1]

Definition: Indicates the direction of the derivative transaction from the perspective of the reporting counterparty.

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

Direction <Drctn> contains one of the following elements (see "[Direction2Choice](#)" on page 215 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>	[1..1]	CodeSet		216
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		216

8.1.13.4 CounterpartyTradeNature9Choice

Definition: Nature of the reporting counterparty's company activities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..*]	CodeSet		256
Or	NonFinancialInstitution <NFI>	[1..1]	±		256
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		257
Or}	Other <Othr>	[1..1]	CodeSet		257

8.1.13.4.1 FinancialInstitution <FI>

Presence: [1..*]

Definition: Indicates that reporting counterparty is a financial institution.

Datatype: "FinancialPartySectorType1Code" on page 336

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
ASSU	AssuranceUndertaking	Assurance undertaking.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
INVF	InvestmentFirm	Investment firm.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSMangementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
OTHR	Other	Other type of financial institution.

8.1.13.4.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that reporting counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "[NonFinancialInstitutionSector4](#)" on page 216 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NonFinancialInstitution <NFI>	[1..1]	CodeSet		216
	NonFinancialInstitutionIdentifier <NFIDr>	[0..1]	±		216

8.1.13.4.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "[NoReasonCode](#)" on page 342

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

8.1.13.4.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "[NoReasonCode](#)" on page 342

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

8.1.13.5 PartyIdentification235Choice

Definition: Provides the identification of the organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lgl>	[1..1]	±		257
Or}	Natural <Ntrl>	[1..1]	±		258

8.1.13.5.1 Legal <Lgl>

Presence: [1..1]

Definition: The party is a legal person.

Legal <Lgl> contains one of the following elements (see "[OrganisationIdentification10Choice](#)" on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		251
Or	Other <Othr>	[1..1]	±		251
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	251

8.1.13.5.2 Natural <Ntrl>*Presence:* [1..1]*Definition:* The party is a natural person.**Natural <Ntrl>** contains the following elements (see "[NaturalPersonIdentification2](#)" on page 215 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		215
	Name <Nm>	[0..1]	Text		215
	Domicile <Dmcl>	[0..1]	Text		215

8.1.13.6 TradePartyQueryCriteria3*Definition:* Details on the queried trade parties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Operator <Optr>	[1..1]	CodeSet		258
	ReportingCounterparty <RptgCtrPty>	[0..1]	±	C7	259
	OtherCounterparty <OthrCtrPty>	[0..1]	±	C7	259
	Beneficiary <Bnfcry>	[0..1]	±	C7	260
	SubmittingAgent <SubmitgAgt>	[0..1]	±	C7	260
	Broker <Brkr>	[0..1]	±	C7	261
	CCP <CCP>	[0..1]	±	C7	261

Constraints

- **OneElementPresentRule**

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

8.1.13.6.1 Operator <Optr>*Presence:* [1..1]*Definition:* Specifies the AND/OR operators as query criteria.*Datatype:* "[Operation3Code](#)" on page 343

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

8.1.13.6.2 ReportingCounterparty <RptgCtrPty>*Presence:* [0..1]*Definition:* Identifies the reporting counterparty of the contract.*Impacted by:* C7 "OneElementPresentRule"**ReportingCounterparty <RptgCtrPty>** contains the following elements (see "TradePartyIdentificationQuery8" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		252
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	253
	ClientIdentification <CIntId>	[0..*]	Text		253
	NotReported <NotRptd>	[0..1]	CodeSet		253

Constraints• **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[*] Must be present

Or /AnyBIC[*] Must be present

Or /ClientIdentification[*] Must be present

Or /NotReported Must be present

8.1.13.6.3 OtherCounterparty <OthrCtrPty>*Presence:* [0..1]*Definition:* Identifies the other counterparty of the contract.*Impacted by:* C7 "OneElementPresentRule"**OtherCounterparty <OthrCtrPty>** contains the following elements (see "TradePartyIdentificationQuery8" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		252
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	253
	ClientIdentification <CIntId>	[0..*]	Text		253
	NotReported <NotRptd>	[0..1]	CodeSet		253

Constraints• **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[*] Must be present

Or /AnyBIC[*] Must be present

Or /ClientIdentification[*] Must be present
 Or /NotReported Must be present

8.1.13.6.4 Beneficiary <Bnfcry>

Presence: [0..1]

Definition: Identifies the party subject to the rights and obligations arising from the contract.

Impacted by: C7 "OneElementPresentRule"

Beneficiary <Bnfcry> contains the following elements (see "TradePartyIdentificationQuery8" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		252
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	253
	ClientIdentification <ClntId>	[0..*]	Text		253
	NotReported <NotRptd>	[0..1]	CodeSet		253

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[*] Must be present

Or /AnyBIC[*] Must be present

Or /ClientIdentification[*] Must be present

Or /NotReported Must be present

8.1.13.6.5 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identifies the submitting agent of the reported of the contract.

Impacted by: C7 "OneElementPresentRule"

SubmittingAgent <SubmitgAgt> contains the following elements (see "TradePartyIdentificationQuery8" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		252
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	253
	ClientIdentification <ClntId>	[0..*]	Text		253
	NotReported <NotRptd>	[0..1]	CodeSet		253

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True
 /LEI[*] Must be present
 Or /AnyBIC[*] Must be present
 Or /ClientIdentification[*] Must be present
 Or /NotReported Must be present

8.1.13.6.6 Broker <Brkr>

Presence: [0..1]

Definition: Identifies the broker who acts as an intermediary for the reporting counterparty.

Impacted by: C7 "OneElementPresentRule"

Broker <Brkr> contains the following elements (see "[TradePartyIdentificationQuery8](#)" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		252
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	253
	ClientIdentification <ClntId>	[0..*]	Text		253
	NotReported <NotRptd>	[0..1]	CodeSet		253

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True
 /LEI[*] Must be present
 Or /AnyBIC[*] Must be present
 Or /ClientIdentification[*] Must be present
 Or /NotReported Must be present

8.1.13.6.7 CCP <CCP>

Presence: [0..1]

Definition: Unique code for the CCP that has cleared the contract.

Impacted by: C7 "OneElementPresentRule"

CCP <CCP> contains the following elements (see "[TradePartyIdentificationQuery8](#)" on page 252 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		252
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	253
	ClientIdentification <ClntId>	[0..*]	Text		253
	NotReported <NotRptd>	[0..1]	CodeSet		253

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[*] Must be present

Or /AnyBIC[*] Must be present

Or /ClientIdentification[*] Must be present

Or /NotReported Must be present

8.1.13.7 PartyIdentification121Choice

Definition: Choice of identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	262
Or	LegalEntityIdentifier <LglnTtyldr>	[1..1]	IdentifierSet		262
Or	NameAndAddress <NmAndAdr>	[1..1]	±		262
Or}	ProprietaryIdentification <Prtryld>	[1..1]	±		263

8.1.13.7.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 356

Constraints

- **AnyBIC**

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

8.1.13.7.2 LegalEntityIdentifier <LglnTtyldr>

Presence: [1..1]

Definition: Identification of the party with a Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Datatype: "LEIIdentifier" on page 358

8.1.13.7.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see "[NameAndAddress5](#)" on page 268 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		269
	Address <Adr>	[0..1]	±		269

8.1.13.7.4 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see "[GenericIdentification1](#)" on page 169 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		169
	SchemeName <SchmeNm>	[0..1]	Text		169
	Issuer <Issr>	[0..1]	Text		169

8.1.13.8 TradeCounterpartyReport9

Definition: Information related to parties in the contract.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		263
	OtherCounterparty <OthrCtrPty>	[1..1]	±		264
	Broker <Brkr>	[0..1]	±		264
	SubmittingAgent <SubmitgAgt>	[0..1]	±		265
	ClearingMember <ClrMmb>	[0..1]	±		265
	Beneficiary <Bnfcry>	[0..1]	±		265

8.1.13.8.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains the following elements (see "Counterparty26" on page 296 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			297
{Or	LEI <LEI>	[1..1]	IdentifierSet		297
Or}	Other <Othr>	[1..1]			297
	Identification <Id>	[1..1]			298
{Or	ClientIdentification <ClnId>	[1..1]	Text		298
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	298
	Name <Nm>	[0..1]	Text		298
	Domicile <Dmcl>	[0..1]	Text		299
	Nature <Ntr>	[0..1]	±		299
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		299
	CounterpartySide <CtrPtySd>	[0..1]	CodeSet		299

8.1.13.8.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty in the transaction.

OtherCounterparty <OthrCtrPty> contains the following elements (see "Counterparty29" on page 300 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		300
	Country <Ctry>	[0..1]	CodeSet	C4	301

8.1.13.8.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the broker as an intermediary for the reporting counterparty.

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification9Choice" on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		250
Or	ClientIdentification <ClnId>	[1..1]	Text		250
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	250

8.1.13.8.4 SubmittingAgent <SubmitgAgt>*Presence:* [0..1]*Definition:* Identification of the submitting agent in the case where the reporting counterparty has delegated the submission of the report to a third party or to the other counterparty.**SubmittingAgent <SubmitgAgt>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		250
Or	ClientIdentification <ClntId>	[1..1]	Text		250
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	250

8.1.13.8.5 ClearingMember <ClrMmb>*Presence:* [0..1]*Definition:* Identification of the clearing member in the case where the trade is cleared.**ClearingMember <ClrMmb>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		250
Or	ClientIdentification <ClntId>	[1..1]	Text		250
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	250

8.1.13.8.6 Beneficiary <Bnfcry>*Presence:* [0..1]*Definition:* Identification of the beneficiary who is subject to the rights and obligations arising from the contract.**Beneficiary <Bnfcry>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		250
Or	ClientIdentification <ClntId>	[1..1]	Text		250
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	250

8.1.13.9 DerivativePartyIdentification1Choice*Definition:* Reference entity of a single name credit default swap (CDS) or a derivative on single name credit default swap (CDS).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Country <Ctry>	[1..1]	CodeSet	C4	266
Or	CountrySubDivision <CtrySubDvsn>	[1..1]	CodeSet		266
Or}	LEI <LEI>	[1..1]	IdentifierSet		266

8.1.13.9.1 Country <Ctry>

Presence: [1..1]

Definition: Country of the reference entity.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 332

Constraints

- **Country**

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

8.1.13.9.2 CountrySubDivision <CtrySubDvsn>

Presence: [1..1]

Definition: Country and country sub-division of the reference entity.

Datatype: "CountrySubDivisionCode" on page 333

8.1.13.9.3 LEI <LEI>

Presence: [1..1]

Definition: Identification of the reference party through Legal entity identifier.

Datatype: "LEIIdentifier" on page 358

8.1.14 Payment

8.1.14.1 OtherPayment3

Definition: Payment related to elements not reported in dedicated fields.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PaymentAmount <PmtAmt>	[1..1]	±		267
	PaymentType <PmtTp>	[0..1]	±		267
	PaymentDate <PmtDt>	[0..1]	Date		267
	PaymentPayer <PmtPyer>	[0..1]	±		267
	PaymentReceiver <PmtRcvr>	[0..1]	±		267

8.1.14.1.1 PaymentAmount <PmtAmt>*Presence:* [1..1]*Definition:* Amount of money of any payment the reporting counterparty made or received.

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

PaymentAmount <PmtAmt> contains the following elements (see "[AmountAndDirection106](#)" on page 147 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	147
	Sign <Sgn>	[0..1]	Indicator		147

8.1.14.1.2 PaymentType <PmtTp>*Presence:* [0..1]*Definition:* Indicates the type of other payment.**PaymentType <PmtTp>** contains one of the following elements (see "[PaymentType5Choice](#)" on page 268 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		268
Or}	ProprietaryType <PrtryTp>	[1..1]	Text		268

8.1.14.1.3 PaymentDate <PmtDt>*Presence:* [0..1]*Definition:* Indicates the unadjusted date on which the other payment is paid.*Datatype:* "[ISODate](#)" on page 356**8.1.14.1.4 PaymentPayer <PmtPyr>***Presence:* [0..1]*Definition:* Identifies the payer of the other payment amount.**PaymentPayer <PmtPyr>** contains one of the following elements (see "[PartyIdentification235Choice](#)" on page 257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg>	[1..1]	±		257
Or}	Natural <Ntrl>	[1..1]	±		258

8.1.14.1.5 PaymentReceiver <PmtRcvr>*Presence:* [0..1]*Definition:* Identifies the receiver of the other payment amount.

PaymentReceiver <PmtRcvr> contains one of the following elements (see "PartyIdentification235Choice" on page 257 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Legal <Lg/>	[1..1]	±		257
Or}	Natural <Ntrl/>	[1..1]	±		258

8.1.15 Payment Type

8.1.15.1 PaymentType5Choice

Definition: Choice between a payment type from a predefined list and a proprietary payment type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		268
Or}	ProprietaryType <PrtryTp>	[1..1]	Text		268

8.1.15.1.1 Type <Tp>

Presence: [1..1]

Definition: Type, or nature, of the payment.

Datatype: "PaymentType4Code" on page 345

CodeName	Name	Definition
UFRO	Upfront	Transaction is an initial payment made by one of the counterparties either to bring a transaction to fair value or for any other reason that may be the cause of an off-market transaction.
UWIN	UnWind	Transaction is the final settlement payment made when a transaction is unwound prior to its end date or a payment that may result due to the full termination of derivative transaction(s).
PEXH	PrincipalExchange	Transaction is an exchange of notional values for cross-currency swaps.

8.1.15.1.2 ProprietaryType <PrtryTp>

Presence: [1..1]

Definition: Payment type that is not included in a predefined list.

Datatype: "Max4AlphaNumericText" on page 363

8.1.16 Postal Address

8.1.16.1 NameAndAddress5

Definition: Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		269
	Address <Adr>	[0..1]	±		269

8.1.16.1.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max350Text" on page 362

8.1.16.1.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of the party.

Address <Adr> contains the following elements (see "PostalAddress1" on page 269 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		270
	AddressLine <AdrLine>	[0..5]	Text		270
	StreetName <StrtNm>	[0..1]	Text		270
	BuildingNumber <BldgNb>	[0..1]	Text		270
	PostCode <PstCd>	[0..1]	Text		270
	TownName <TwnNm>	[0..1]	Text		270
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		271
	Country <Ctry>	[1..1]	CodeSet	C4	271

8.1.16.2 PostalAddress1

Definition: Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		270
	AddressLine <AdrLine>	[0..5]	Text		270
	StreetName <StrtNm>	[0..1]	Text		270
	BuildingNumber <BldgNb>	[0..1]	Text		270
	PostCode <PstCd>	[0..1]	Text		270
	TownName <TwnNm>	[0..1]	Text		270
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		271
	Country <Ctry>	[1..1]	CodeSet	C4	271

8.1.16.2.1 AddressType <AdrTp>*Presence:* [0..1]*Definition:* Identifies the nature of the postal address.*Datatype:* "AddressType2Code" on page 324

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

8.1.16.2.2 AddressLine <AdrLine>*Presence:* [0..5]*Definition:* Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.*Datatype:* "Max70Text" on page 364**8.1.16.2.3 StreetName <StrtNm>***Presence:* [0..1]*Definition:* Name of a street or thoroughfare.*Datatype:* "Max70Text" on page 364**8.1.16.2.4 BuildingNumber <BldgNb>***Presence:* [0..1]*Definition:* Number that identifies the position of a building on a street.*Datatype:* "Max16Text" on page 362**8.1.16.2.5 PostCode <PstCd>***Presence:* [0..1]*Definition:* Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.*Datatype:* "Max16Text" on page 362**8.1.16.2.6 TownName <TwnNm>***Presence:* [0..1]*Definition:* Name of a built-up area, with defined boundaries, and a local government.*Datatype:* "Max35Text" on page 362

8.1.16.2.7 CountrySubDivision <CtrySubDvsn>*Presence:* [0..1]*Definition:* Identifies a subdivision of a country for example, state, region, county.*Datatype:* "Max35Text" on page 362**8.1.16.2.8 Country <Ctry>***Presence:* [1..1]*Definition:* Nation with its own government.*Impacted by:* C4 "Country"*Datatype:* "CountryCode" on page 332**Constraints**

- **Country**

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

8.1.17 Price**8.1.17.1 PriceData1***Definition:* Indicates the details of the price applicable to the derivative transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Price <Pric>	[0..1]	±		271
	PriceSchedule <PricSchdl>	[0..*]			272
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		272
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		272
	Price <Pric>	[1..1]	±		272
	UnitOfMeasure <UnitOfMeasr>	[0..1]	CodeSet		273
	PriceMultiplier <PricMltpl>	[0..1]	Quantity		277

8.1.17.1.1 Price <Pric>*Presence:* [0..1]*Definition:* Indicates the price per derivative excluding, where applicable: fees, taxes or commissions.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		279
Or	Unit <Unit>	[1..1]	Quantity		279
Or	Percentage <Pctg>	[1..1]	Rate		279
Or	Yield <Yld>	[1..1]	Rate		279
Or	Decimal <Dcml>	[1..1]	Rate		279
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		280
Or}	Other <Othr>	[1..1]		C11	280
	Value <Val>	[0..1]	Quantity		280
	Type <Tp>	[0..1]	Text		280

8.1.17.1.2 PriceSchedule <PricSchdl>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with prices varying throughout the life of the transaction.

PriceSchedule <PricSchdl> contains the following **Schedule1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		272
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		272
	Price <Pric>	[1..1]	±		272

8.1.17.1.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 356

8.1.17.1.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 356

8.1.17.1.2.3 Price <Pric>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable: fees, taxes or commissions.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		279
Or	Unit <Unit>	[1..1]	Quantity		279
Or	Percentage <Pctg>	[1..1]	Rate		279
Or	Yield <Yld>	[1..1]	Rate		279
Or	Decimal <Dcml>	[1..1]	Rate		279
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		280
Or}	Other <Othr>	[1..1]		C11	280
	Value <Val>	[0..1]	Quantity		280
	Type <Tp>	[0..1]	Text		280

8.1.17.1.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the price is expressed.

Datatype: "UnitOfMeasure12Code" on page 350

CodeName	Name	Definition
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ALLOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
ARES	Are	Unit of measure equal to a 100 square meters.
BAGG	Bag	Code for a bag.
BALE	Bale	Code for a bale.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BOTL	Bottle	Code for a bottle.
BOXX	Box	Code for a box.
BRTU	BritishThermalUnit	Unit of measure of heat required to raise the temperature of one pound of water by one degree Fahrenheit.

CodeName	Name	Definition
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CRTN	Carton	Code for a carton.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
USTN	USTon	Measure of weight, in the US 2000 lb (short ton).
USQA	USQuart	Unit of volume that is equal to 2 pints.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
USGA	USGallon	Unit of volume that is equal to 8 pints.
USFO	USFluidOunce	Unit of volume equal to 2, 957353 centilitre.
USBA	USBarrel	Unit of volume equal to 158, 9873 litre.
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
PUND	Pound	Unit of weight equal to 0.454 kilograms.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
SHAS	Shares	Financial instrument that gives the owner right to dividends paid by a company and

CodeName	Name	Definition
		the most junior claim on the companies assets in the event of a bankruptcy.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
THMS	Therms	Unit of heat, often used a unit of measure for natural gas in the UK.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
MILE	Mile	Unit of length equal to 1, 760 yards.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.

CodeName	Name	Definition
LOTS	Lot	Indication of the unit of measurement.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
INCH	Inch	Measure of length equal to 2.54 cm.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
GWHO	GigawattHours	Unit of measure that is equal to the power consumption of one Gigawatt during one hour.
GBTN	GBTon	Measure of weight, in Britain 2240 lb (long ton).
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.

CodeName	Name	Definition
GBFO	GBFuldOunce	Unit of volume equal to 2, 841 306 centilitre.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
FUTU	Future	Exchange traded contract that defines an agreement to buy specific quantities of a commodity or financial instrument at an agreed time in the future.
FOOT	Foot	Unit of length equal to 1/3 yard.
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
DAYS	Days	Unit of time that is equal to 24 hours.
CBML	CubicMillimetre	Unit of volume that is equal to one thousandth of a litre.
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
CBIN	CubicInch	Measure of a volume, one inch by one inch by one inch.
CRAT	Crate	Code for a crate.
CNTR	Container	Code for a container.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CDDA	CoolingDegreeDay	Cooling degree day
CPDA	CriticalPrecipitationDay	Critical precipitation day
HDDA	HeatingDegreeDay	Heating degree day

8.1.17.1.4 PriceMultiplier <PricMltplr>

Presence: [0..1]

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

Datatype: "LongFraction19DecimalNumber" on page 359

8.1.17.2 SecuritiesTransactionPrice13Choice

Definition: Choice to define the price of the securities transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		278
Or	Percentage <Pctg>	[1..1]	Rate		278
Or	Decimal <Dcml>	[0..1]	Rate		278
Or}	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		278

8.1.17.2.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Indicates that price is expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "AmountAndDirection106" on page 147 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	147
	Sign <Sgn>	[0..1]	Indicator		147

8.1.17.2.2 Percentage <Pctg>

Presence: [1..1]

Definition: Indicates that price is expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 361

8.1.17.2.3 Decimal <Dcml>

Presence: [0..1]

Definition:

Datatype: "BaseOneRate" on page 360

8.1.17.2.4 BasisPointSpread <BsisPtSprd>

Presence: [0..1]

Definition: Used to express differences in interest rates, for example, a difference of 0.10% is equivalent to a change of 10 basis points.

Datatype: "Number" on page 360

8.1.17.3 SecuritiesTransactionPrice17Choice

Definition: Choice to define the price of the securities transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		279
Or	Unit <Unit>	[1..1]	Quantity		279
Or	Percentage <Pctg>	[1..1]	Rate		279
Or	Yield <Yld>	[1..1]	Rate		279
Or	Decimal <Dcml>	[1..1]	Rate		279
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		280
Or}	Other <Othr>	[1..1]		C11	280
	Value <Val>	[0..1]	Quantity		280
	Type <Tp>	[0..1]	Text		280

8.1.17.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Indicates that price is expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "[AmountAndDirection106](#)" on page 147 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	147
	Sign <Sgn>	[0..1]	Indicator		147

8.1.17.3.2 Unit <Unit>

Presence: [1..1]

Definition: Indicates that price is expressed in units.

Datatype: "[LongFraction19DecimalNumber](#)" on page 359

8.1.17.3.3 Percentage <Pctg>

Presence: [1..1]

Definition: Indicates that price is expressed as a rate, that is a percentage.

Datatype: "[PercentageRate](#)" on page 361

8.1.17.3.4 Yield <Yld>

Presence: [1..1]

Definition: Indicates that price is expressed as a yield.

Datatype: "[PercentageRate](#)" on page 361

8.1.17.3.5 Decimal <Dcml>

Presence: [1..1]

Definition:

Datatype: "BaseOneRate" on page 360

8.1.17.3.6 PendingPrice <PdgPric>

Presence: [1..1]

Definition: Indicates that price is currently not available, but pending.

Datatype: "PriceStatus1Code" on page 345

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

8.1.17.3.7 Other <Othr>

Presence: [1..1]

Definition: Indicates that price or quantity is expressed in another notation.

Impacted by: C11 "OneElementPresentRule"

Other <Othr> contains the following **SecuritiesTransactionPrice5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[0..1]	Quantity		280
	Type <Tp>	[0..1]	Text		280

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

 /Value Must be present

Or /Type Must be present

8.1.17.3.7.1 Value <Val>

Presence: [0..1]

Definition: Value of the price.

Datatype: "LongFraction19DecimalNumber" on page 359

8.1.17.3.7.2 Type <Tp>

Presence: [0..1]

Definition: Notation of the price.

Datatype: "Max35Text" on page 362

8.1.18 Quantity

8.1.18.1 EnergyQuantityUnit2Choice

Definition: Specifies the units used to quantify an energy.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		281
Or}	Proprietary <Prtry>	[1..1]	Text		281

8.1.18.1.1 Code <Cd>

Presence: [1..1]

Definition: Energy quantity units, expressed as a code.

Datatype: "EnergyQuantityUnit2Code" on page 334

CodeName	Name	Definition
BTUD	BritishThermalUnitPerDay	British Thermal Unit Per Day
CMPD	CMPerDay	Cm per day.
GJDD	GigaJoulePerDay	GigaJoule Per Day.
GWAT	GW	Giga Watt.
GWHD	GWhPerDay	Giga Watt hour per day.
GWHH	GWhPerHour	Giga Watt hour per hour.
HMJD	HundredMegaJoulePerDay	Hundred MegaJoule Per Day.
KTMD	KThermPerDay	KTherm per day.
KWAT	KW	Kilo Watt.
KWHD	KWhPerDay	Kilo Watt hour per day.
KWHH	KWhPerHour	Kilo Watt hour per hour.
MCMD	MCMPerDay	Mcm per day.
MJDD	MegaJoulePerDay	MegaJoule Per Day.
MBTD	MillionBritishThermalUnitPerDay	Million British Thermal Unit Per Day.
MMJD	MillionMegaJoulePerDay	Million MegaJoule Per Day.
MTMD	MThermPerDay	MTherm per day.
MWAT	MW	Mega Watt.
MWHD	MWhPerDay	Mega Watt hour per day.
MWHH	MWhPerHour	Mega Watt hour per hour.
THMD	ThermPerDay	Therm per day.

8.1.18.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Energy quantity unit, when energy unit code is not available, in a proprietary format.

Datatype: "Max52Text" on page 363

8.1.18.2 Quantity47Choice

Definition: Specifies the format of the quantity of delivery.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	Quantity		282
Or}	Description <Desc>	[1..1]	Text		282

8.1.18.2.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of delivery.

Datatype: "LongFraction19DecimalNumber" on page 359

8.1.18.2.2 Description <Desc>

Presence: [1..1]

Definition: Textual description of the delivery quantity.

Datatype: "Max52Text" on page 363

8.1.18.3 NotionalQuantity1

Definition: Indicates the reference quantity of the transaction and the schedule applicable to the quantity computation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	Quantity		282
	Schedule <Schdl>	[0..*]			282
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		283
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		283
	Quantity <Qty>	[1..1]	Quantity		283
	UnitOfMeasure <UnitOfMeasr>	[1..1]	CodeSet		283

8.1.18.3.1 Quantity <Qty>

Presence: [1..1]

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

Datatype: "LongFraction19DecimalNumber" on page 359

8.1.18.3.2 Schedule <Schdl>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

Schedule <Schdl> contains the following **Schedule2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		283
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		283
	Quantity <Qty>	[1..1]	Quantity		283

8.1.18.3.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 356

8.1.18.3.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 356

8.1.18.3.2.3 Quantity <Qty>

Presence: [1..1]

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

Datatype: "LongFraction19DecimalNumber" on page 359

8.1.18.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

Datatype: "UnitOfMeasure12Code" on page 350

CodeName	Name	Definition
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
ARES	Are	Unit of measure equal to a 100 square meters.
BAGG	Bag	Code for a bag.

CodeName	Name	Definition
BALE	Bale	Code for a bale.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BOTL	Bottle	Code for a bottle.
BOXX	Box	Code for a box.
BRTU	BritishThermalUnit	Unit of measure of heat required to raise the temperature of one pound of water by one degree Fahrenheit.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CRTN	Carton	Code for a carton.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
USTN	USTon	Measure of weight, in the US 2000 lb (short ton).
USQA	USQuart	Unit of volume that is equal to 2 pints.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
USGA	USGallon	Unit of volume that is equal to 8 pints.
USFO	USFluidOunce	Unit of volume equal to 2, 957353 centilitre.
USBA	USBarrel	Unit of volume equal to 158, 9873 litre.
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.

CodeName	Name	Definition
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
PUND	Pound	Unit of weight equal to 0.454 kilograms.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
SHAS	Shares	Financial instrument that gives the owner right to dividends paid by a company and the most junior claim on the companies assets in the event of a bankruptcy.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
THMS	Therms	Unit of heat, often used a unit of measure for natural gas in the UK.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
MILE	Mile	Unit of length equal to 1, 760 yards.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
LOTS	Lot	Indication of the unit of measurement.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
INCH	Inch	Measure of length equal to 2.54 cm.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.

CodeName	Name	Definition
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
GWHO	GigawattHours	Unit of measure that is equal to the power consumption of one Gigawatt during one hour.
GBTN	GBTon	Measure of weight, in Britain 2240 lb (long ton).
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GBFO	GBFuildOunce	Unit of volume equal to 2, 841 306 centilitre.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
FUTU	Future	Exchange traded contract that defines an agreement to buy specific quantities of a commodity or financial instrument at an agreed time in the future.
FOOT	Foot	Unit of length equal to 1/3 yard.
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
DAYS	Days	Unit of time that is equal to 24 hours.
CBML	CubicMillimetre	Unit of volume that is equal to one thousandth of a litre.
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
CBIN	CubicInch	Measure of a volume, one inch by one inch by one inch.
CRAT	Crate	Code for a crate.
CNTR	Container	Code for a container.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve

CodeName	Name	Definition
		Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/sequestered.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CDDA	CoolingDegreeDay	Cooling degree day
CPDA	CriticalPrecipitationDay	Critical precipitation day
HDDA	HeatingDegreeDay	Heating degree day

8.1.18.4 FinancialInstrumentQuantity32Choice

Definition: Defines the format for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		288
Or	NominalValue <NmnlVal>	[1..1]	Amount	C1, C6	288
Or}	MonetaryValue <MntryVal>	[1..1]	Amount	C1, C6	289

8.1.18.4.1 Unit <Unit>

Presence: [1..1]

Definition: Quantity expressed as a number, such as a number of shares.

Datatype: "LongFraction19DecimalNumber" on page 359

8.1.18.4.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Indicates that quantity is expressed as a nominal value.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 323

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.

8.1.18.4.3 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Indicates that quantity is expressed as a monetary value.

Impacted by: C1 "ActiveCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 323

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.

8.1.19 Rate

8.1.19.1 FixedRate10

Definition: Fixed rate related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate <Rate>	[0..1]			289
{Or	Rate <Rate>	[1..1]	Rate		290
Or}	Decimal <Dcml>	[1..1]	Rate		290
	DayCount <DayCnt>	[0..1]	±		290
	PaymentFrequency <PmtFrqcy>	[0..1]	±		290

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/Rate Must be present

Or /DayCount Must be present

Or /PaymentFrequency Must be present

8.1.19.1.1 Rate <Rate>

Presence: [0..1]

Definition: Indicates the per annum rate of the fixed leg(s) of an interest rate contract.

Rate <Rate> contains one of the following **SecuritiesTransactionPrice14Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		290
Or}	Decimal <Dcml>	[1..1]	Rate		290

8.1.19.1.1.1 Rate <Rate>

Presence: [1..1]

Definition: Indicates that price is expressed as a rate, that is a percentage.

Datatype: ["PercentageRate" on page 361](#)

8.1.19.1.1.2 Decimal <Dcml>

Presence: [1..1]

Definition:

Datatype: ["BaseOneRate" on page 360](#)

8.1.19.1.2 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see ["InterestComputationMethodFormat7" on page 202](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		203
	Narrative <Nrtrv>	[0..1]	Text		207

8.1.19.1.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see ["InterestRateFrequency3Choice" on page 201](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C16	201
Or}	Proprietary <Prtry>	[1..1]	Text		201

8.1.19.2 InterestRateLegs9

Definition: Details related to interest rate attributes.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		291
	SecondLeg <ScndLeg>	[0..1]	±		291

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

8.1.19.2.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Details concerning the rate in the first leg of an interest rate contract.

FirstLeg <FrstLeg> contains one of the following elements (see "[InterestRate23Choice](#)" on page 199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	±	C15	199
Or}	Floating <Fltg>	[1..1]	±	C17	200

8.1.19.2.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Details concerning the rate in the second leg of an interest rate contract.

SecondLeg <ScndLeg> contains one of the following elements (see "[InterestRate23Choice](#)" on page 199 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]	±	C15	199
Or}	Floating <Fltg>	[1..1]	±	C17	200

8.1.19.3 FloatingRate7

Definition: Floating rate related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate <Rate>	[0..1]			292
{Or	Code <Cd>	[1..1]	CodeSet		292
Or}	Proprietary <Prtry>	[1..1]	Text		294
	ReferencePeriod <RefPrd>	[0..1]	±	C16	295
	Spread <Sprd>	[0..1]	±		295
	DayCount <DayCnt>	[0..1]	±		295
	PaymentFrequency <PmtFrqcy>	[0..1]	±		296
	ResetFrequency <RstFrqcy>	[0..1]	±		296

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

/Rate Must be present

Or /ReferencePeriod Must be present

8.1.19.3.1 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		292
Or}	Proprietary <Prtry>	[1..1]	Text		294

8.1.19.3.1.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "BenchmarkCurveName5Code" on page 328

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.

CodeName	Name	Definition
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways.

CodeName	Name	Definition
		The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.
CZNA	Czeonia	Czech National Bank Reference Interest Rate
EFFR	FEDL01	Effective Federal Funds Rate (FEDL01).
OBFR	OBFR01	Overnight Bank Funding Rate (OBFR01).
BCOL	CABROVER	Bank of Canada Overnight Lending Rate (CABROVER).
CORA	CORRA	Canadian Overnight Repo Rate Average (CAONREPO).

8.1.19.3.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 362

8.1.19.3.2 ReferencePeriod <RefPrd>*Presence:* [0..1]*Definition:* Information related to reference period.*Impacted by:* C16 "OneElementPresentRule"**ReferencePeriod <RefPrd>** contains the following elements (see "InterestRateContractTerm4" on page 201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[0..1]	CodeSet		202
	Value <Val>	[0..1]	Quantity	C5	202

Constraints• **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Unit Must be present

Or /Value Must be present

8.1.19.3.3 Spread <Sprd>*Presence:* [0..1]*Definition:* Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.**Spread <Sprd>** contains one of the following elements (see "SecuritiesTransactionPrice13Choice" on page 278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		278
Or	Percentage <Pctg>	[1..1]	Rate		278
Or	Decimal <Dcml>	[0..1]	Rate		278
Or}	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		278

8.1.19.3.4 DayCount <DayCnt>*Presence:* [0..1]*Definition:* Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see ["InterestComputationMethodFormat7"](#) on page 202 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		203
	Narrative <Nrrtv>	[0..1]	Text		207

8.1.19.3.5 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see ["InterestRateFrequency3Choice"](#) on page 201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C16	201
Or}	Proprietary <Prtry>	[1..1]	Text		201

8.1.19.3.6 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see ["InterestRateFrequency3Choice"](#) on page 201 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C16	201
Or}	Proprietary <Prtry>	[1..1]	Text		201

8.1.20 Regulatory Counterparty

8.1.20.1 Counterparty26

Definition: Information related to counterparty identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			297
{Or	LEI <LEI>	[1..1]	IdentifierSet		297
Or}	Other <Othr>	[1..1]			297
	Identification <Id>	[1..1]			298
{Or	ClientIdentification <ClnId>	[1..1]	Text		298
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	298
	Name <Nm>	[0..1]	Text		298
	Domicile <Dmcl>	[0..1]	Text		299
	Nature <Ntr>	[0..1]	±		299
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		299
	CounterpartySide <CtrPtySd>	[0..1]	CodeSet		299

8.1.20.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following **OrganisationIdentification7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		297
Or}	Other <Othr>	[1..1]			297
	Identification <Id>	[1..1]			298
{Or	ClientIdentification <ClnId>	[1..1]	Text		298
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	298
	Name <Nm>	[0..1]	Text		298
	Domicile <Dmcl>	[0..1]	Text		299

8.1.20.1.1.1 LEI <LEI>

Presence: [1..1]

Definition: Identification is done through the use of legal entity identifier code.

Datatype: "LEIIdentifier" on page 358

8.1.20.1.1.2 Other <Othr>

Presence: [1..1]

Definition: Unique identification of a counterparty, using a client code or a business identification code.

Other <Othr> contains the following **OrganisationIdentification30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			298
{Or	ClientIdentification <CIntId>	[1..1]	Text		298
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	298
	Name <Nm>	[0..1]	Text		298
	Domicile <Dmcl>	[0..1]	Text		299

8.1.20.1.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the organisation.

Identification <Id> contains one of the following **OrganisationIdentification8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClientIdentification <CIntId>	[1..1]	Text		298
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	298

8.1.20.1.1.2.1.1 ClientIdentification <CIntId>

Presence: [1..1]

Definition: Client code used to identify the organisation.

Datatype: "Max50Text" on page 363

8.1.20.1.1.2.1.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Business identifier code used to identify the organisation.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 356

Constraints

- **AnyBIC**

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

8.1.20.1.1.2.2 Name <Nm>

Presence: [0..1]

Definition: Indicates the name of the reporting counterparty.

Datatype: "Max105Text" on page 361

8.1.20.1.1.2.3 Domicile <Dmcl>*Presence:* [0..1]*Definition:* Indicates the domicile of counterparty.*Datatype:* "Max500Text" on page 363**8.1.20.1.2 Nature <Ntr>***Presence:* [0..1]*Definition:* Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.**Nature <Ntr>** contains one of the following elements (see "[CounterpartyTradeNature5Choice](#)" on page 243 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..*]	CodeSet		243
Or	NonFinancialInstitution <NFI>	[1..1]	±		244
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		244
Or}	Other <Othr>	[1..1]	CodeSet		244

8.1.20.1.3 TradingCapacity <TradgCpcty>*Presence:* [0..1]*Definition:* Identifies the trading capacity of the seller.*Datatype:* "TradingCapacity7Code" on page 348

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

8.1.20.1.4 CounterpartySide <CtrPtySd>*Presence:* [0..1]*Definition:* Identifies whether the reporting counterparty is a buyer or a seller.*Datatype:* "OptionParty1Code" on page 343

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

8.1.20.2 CounterpartyData78*Definition:* Data specific to counterparties and related fields.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportSubmittingEntity <RptSubmitgNtty>	[1..1]	±		300
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		300

8.1.20.2.1 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [1..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification10Choice" on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		251
Or	Other <Othr>	[1..1]	±		251
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	251

8.1.20.2.2 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification10Choice" on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		251
Or	Other <Othr>	[1..1]	±		251
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	251

8.1.20.3 Counterparty29

Definition: Information related to counterparty identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		300
	Country <Ctry>	[0..1]	CodeSet	C4	301

8.1.20.3.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the other counterparty of the contract.

Usage:

This field shall be filled from the perspective of the reporting counterparty. In case of a private individual a client code shall be used in a consistent manner.

Identification <Id> contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 250 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		250
Or	ClientIdentification <ClntId>	[1..1]	Text		250
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	250

8.1.20.3.2 Country <Ctry>

Presence: [0..1]

Definition: Code of country where the registered office of the other counterparty is located or country of residence in case that the other counterparty is a natural person.

Impacted by: C4 "Country"

Datatype: "[CountryCode](#)" on page 332

Constraints

- **Country**

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

8.1.21 Securities Identification

8.1.21.1 SecurityIdentificationQueryCriteria1

Definition: Query based on ISIN or an alternative format for the identification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		301
	AlternativeInstrumentIdentification <AltrntvInstrmId>	[0..*]	Text		302

8.1.21.1.1 ISIN <ISIN>

Presence: [0..*]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "[ISINOct2015Identifier](#)" on page 357

8.1.21.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>*Presence:* [0..*]*Definition:* Proprietary identification of a security assigned by an institution or organisation.*Datatype:* "Max52Text" on page 363**8.1.21.2 SecurityIdentification37Choice***Definition:* Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		302
Or	Name <Nm>	[1..1]	Text		302
Or}	Index <Indx>	[1..1]	CodeSet		302

8.1.21.2.1 ISIN <ISIN>*Presence:* [1..1]*Definition:* International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.*Datatype:* "ISIN2021Identifier" on page 357**8.1.21.2.2 Name <Nm>***Presence:* [1..1]*Definition:* Proprietary identification of the index on which the financial instrument is based.*Datatype:* "Max350Text" on page 362**8.1.21.2.3 Index <Indx>***Presence:* [1..1]*Definition:* Index name where the underlying is an index.*Datatype:* "BenchmarkCurveName5Code" on page 328

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.

CodeName	Name	Definition
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk

CodeName	Name	Definition
		since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.
CZNA	Czeonia	Czech National Bank Reference Interest Rate
EFFR	FEDL01	Effective Federal Funds Rate (FEDL01).
OBFR	OBFR01	Overnight Bank Funding Rate (OBFR01).
BCOL	CABROVER	Bank of Canada Overnight Lending Rate (CABROVER).
CORA	CORRA	Canadian Overnight Repo Rate Average (CAONREPO).

8.1.21.3 SecurityIdentification36Choice

Definition: Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		305
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		305
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		305
Or	Basket <Bskt>	[1..1]			306
	Structurer <Strr>	[1..1]	IdentifierSet		306
	Identification <Id>	[1..1]	Text		306
	Constituents <Cnstnts>	[1..*]			306
	InstrumentIdentification <Instrmld>	[1..1]			307
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		307
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		307
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		308
Or}	OtherIdentification <Othrld>	[1..1]			308
	Identification <Id>	[1..1]	Text		308
	Source <Src>	[1..1]	Text		308
	Quantity <Qty>	[0..1]	Quantity		308
	UnitOfMeasure <UnitOfMeasr>	[0..1]	CodeSet		308
Or	Index <Idx>	[1..1]	±		313
Or}	IdentificationNotAvailable <IdNotAvl>	[1..1]	CodeSet		313

8.1.21.3.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISIN2021Identifier" on page 357

8.1.21.3.2 AlternativeInstrumentIdentification <AltrntvInstrmld>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 363

8.1.21.3.3 UniqueProductIdentifier <UnqPdctldr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 363

8.1.21.3.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Basket <Bskt> contains the following **CustomBasket1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Structurer <Strr>	[1..1]	IdentifierSet		306
	Identification <Id>	[1..1]	Text		306
	Constituents <Cnstnts>	[1..*]			306
	InstrumentIdentification <InstrmId>	[1..1]			307
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		307
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		307
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		308
Or}	OtherIdentification <OthrId>	[1..1]			308
	Identification <Id>	[1..1]	Text		308
	Source <Src>	[1..1]	Text		308
	Quantity <Qty>	[0..1]	Quantity		308
	UnitOfMeasure <UnitOfMeasr>	[0..1]	CodeSet		308

8.1.21.3.4.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 358

8.1.21.3.4.2 Identification <Id>

Presence: [1..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 363

8.1.21.3.4.3 Constituents <Cnstnts>

Presence: [1..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnstnts> contains the following **BasketConstituents1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InstrumentIdentification <Instrmld>	[1..1]			307
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		307
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		307
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		308
Or}	OtherIdentification <Othrld>	[1..1]			308
	Identification <Id>	[1..1]	Text		308
	Source <Src>	[1..1]	Text		308
	Quantity <Qty>	[0..1]	Quantity		308
	UnitOfMeasure <UnitOfMeasr>	[0..1]	CodeSet		308

8.1.21.3.4.3.1 InstrumentIdentification <Instrmld>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

InstrumentIdentification <Instrmld> contains one of the following **InstrumentIdentification1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		307
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		307
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		308
Or}	OtherIdentification <Othrld>	[1..1]			308
	Identification <Id>	[1..1]	Text		308
	Source <Src>	[1..1]	Text		308

8.1.21.3.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISIN2021Identifier" on page 357

8.1.21.3.4.3.1.2 AlternativeInstrumentIdentification <AltrntvInstrmld>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 363

8.1.21.3.4.3.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 363

8.1.21.3.4.3.1.4 OtherIdentification <OthrId>

Presence: [1..1]

Definition: Other identification of a security assigned by an institution or organisation.

OtherIdentification <OthrId> contains the following **GenericIdentification174** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		308
	Source <Src>	[1..1]	Text		308

8.1.21.3.4.3.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: "Max35Text" on page 362

8.1.21.3.4.3.1.4.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the constituents of a custom basket.

Datatype: "Max35Text" on page 362

8.1.21.3.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 359

8.1.21.3.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

Datatype: "UnitOfMeasure12Code" on page 350

CodeName	Name	Definition
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ALLOW	Allowances	Amount of money deducted from a price or an amount due.

CodeName	Name	Definition
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
ARES	Are	Unit of measure equal to a 100 square meters.
BAGG	Bag	Code for a bag.
BALE	Bale	Code for a bale.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BOTL	Bottle	Code for a bottle.
BOXX	Box	Code for a box.
BRTU	BritishThermalUnit	Unit of measure of heat required to raise the temperature of one pound of water by one degree Fahrenheit.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CRTN	Carton	Code for a carton.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
USTN	USTon	Measure of weight, in the US 2000 lb (short ton).
USQA	USQuart	Unit of volume that is equal to 2 pints.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
USGA	USGallon	Unit of volume that is equal to 8 pints.
USFO	USFluidOunce	Unit of volume equal to 2, 957353 centilitre.
USBA	USBarrel	Unit of volume equal to 158, 9873 litre.

CodeName	Name	Definition
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
PUND	Pound	Unit of weight equal to 0.454 kilograms.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
SHAS	Shares	Financial instrument that gives the owner right to dividends paid by a company and the most junior claim on the companies assets in the event of a bankruptcy.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
THMS	Therms	Unit of heat, often used a unit of measure for natural gas in the UK.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
MILE	Mile	Unit of length equal to 1, 760 yards.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6

CodeName	Name	Definition
		pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
LOTS	Lot	Indication of the unit of measurement.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.

CodeName	Name	Definition
INCH	Inch	Measure of length equal to 2.54 cm.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
GWHO	GigawattHours	Unit of measure that is equal to the power consumption of one Gigawatt during one hour.
GBTN	GBTon	Measure of weight, in Britain 2240 lb (long ton).
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GBFO	GBFuidlOunce	Unit of volume equal to 2, 841 306 centilitre.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
FUTU	Future	Exchange traded contract that defines an agreement to buy specific quantities of a commodity or financial instrument at an agreed time in the future.
FOOT	Foot	Unit of length equal to 1/3 yard.
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
DAYS	Days	Unit of time that is equal to 24 hours.
CBML	CubicMillimetre	Unit of volume that is equal to one thousandth of a litre.
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
CBIN	CubicInch	Measure of a volume, one inch by one inch by one inch.

CodeName	Name	Definition
CRAT	Crate	Code for a crate.
CNTR	Container	Code for a container.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CDDA	CoolingDegreeDay	Cooling degree day
CPDA	CriticalPrecipitationDay	Critical precipitation day
HDDA	HeatingDegreeDay	Heating degree day

8.1.21.3.5 Index <Idx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Index <Idx> contains one of the following elements (see "[SecurityIdentification37Choice](#)" on page 302 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		302
Or	Name <Nm>	[1..1]	Text		302
Or}	Index <Idx>	[1..1]	CodeSet		302

8.1.21.3.6 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "[UnderlyingIdentification1Code](#)" on page 350

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

8.1.21.4 SecurityIdentification22

Definition: Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		314
	UniqueProductIdentifier <UnqPdctldr>	[0..1]	Text		314
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..1]	Text		314

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/ISIN Must be present

Or /UniqueProductIdentifier Must be present

Or /AlternativeInstrumentIdentification Must be present

8.1.21.4.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISIN2021Identifier" on page 357

8.1.21.4.2 UniqueProductIdentifier <UnqPdctldr>

Presence: [0..1]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 363

8.1.21.4.3 AlternativeInstrumentIdentification <AltrntvInstrmld>

Presence: [0..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 363

8.1.21.5 SecurityIdentification34Choice

Definition: Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		315
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		315
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		315
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		315
Or	Index <Indx>	[1..1]			316
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		316
Or	Name <Nm>	[1..1]	Text		316
Or}	Index <Indx>	[1..1]	CodeSet		316
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		318

8.1.21.5.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 357

8.1.21.5.2 AlternativeInstrumentIdentification <AltrntvInstrmld>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 363

8.1.21.5.3 UniqueProductIdentifier <UnqPdctldr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 363

8.1.21.5.4 BasketConstituents <BsktCnstnts>

Presence: [1..*]

Definition: Identification of constituents for a basket of indexes.

BasketConstituents <BsktCnstnts> contains one of the following elements (see "SecurityIdentification18Choice" on page 320 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		321
Or}	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		321

8.1.21.5.5 Index <Indx>*Presence:* [1..1]*Definition:* Indicates the index upon which the financial instrument is based.**Index <Indx>** contains one of the following **SecurityIdentification35Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		316
Or	Name <Nm>	[1..1]	Text		316
Or}	Index <Indx>	[1..1]	CodeSet		316

8.1.21.5.5.1 ISIN <ISIN>*Presence:* [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 357**8.1.21.5.5.2 Name <Nm>***Presence:* [1..1]*Definition:* Proprietary identification of the index on which the financial instrument is based.*Datatype:* "Max350Text" on page 362**8.1.21.5.5.3 Index <Indx>***Presence:* [1..1]*Definition:* Index name where the underlying is an index.*Datatype:* "BenchmarkCurveName3Code" on page 326

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits

CodeName	Name	Definition
		within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created

CodeName	Name	Definition
		and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.

8.1.21.5.6 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 350

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

8.1.21.6 SecurityIdentificationQuery3Choice

Definition: Query based on various identification of the security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[0..*]	IdentifierSet		319
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..*]	Text		319
Or	NotAvailable <NotAvlbl>	[0..1]	CodeSet		319
Or	UniqueProductIdentifier <UnqPdctldr>	[0..*]	Text		319
Or	Index <Indx>	[0..*]	±		319
Or}	NotReported <NotRptd>	[0..1]	CodeSet		320

8.1.21.6.1 ISIN <ISIN>

Presence: [0..*]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 357

8.1.21.6.2 AlternativeInstrumentIdentification <AltrntvInstrmld>

Presence: [0..*]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 363

8.1.21.6.3 NotAvailable <NotAvlbl>

Presence: [0..1]

Definition: Query for not available value (N/A).

Usage: N/A means that value was not available at the time of the reporting.

Datatype: "NotAvailable1Code" on page 343

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

8.1.21.6.4 UniqueProductIdentifier <UnqPdctldr>

Presence: [0..*]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 363

8.1.21.6.5 Index <Indx>

Presence: [0..*]

Definition: Identification of the index on which the financial instrument is based.

Index <Indx> contains one of the following elements (see "[SecurityIdentification20Choice](#)" on page 320 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		320
Or}	Name <Nm>	[1..1]	Text		320

8.1.21.6.6 NotReported <NotRptd>

Presence: [0..1]

Definition: Field can be queried for not reported value.

Datatype: "[NotReported1Code](#)" on page 343

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.1.21.7 SecurityIdentification20Choice

Definition: Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		320
Or}	Name <Nm>	[1..1]	Text		320

8.1.21.7.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "[ISINOct2015Identifier](#)" on page 357

8.1.21.7.2 Name <Nm>

Presence: [1..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "[Max25Text](#)" on page 362

8.1.21.8 SecurityIdentification18Choice

Definition: Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		321
Or}	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		321

8.1.21.8.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 357

8.1.21.8.2 AlternativeInstrumentIdentification <AltrntvInstrmld>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 363

8.1.22 Security

8.1.22.1 Package1

Definition: Combination of two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ComplexTradeldIdentification <CmplxTradld>	[1..1]	Text		321
	Price <Pric>	[0..1]	±		322
	Spread <Sprd>	[0..1]	±		322

8.1.22.1.1 ComplexTradeldIdentification <CmplxTradld>

Presence: [1..1]

Definition: Specifies the identifier determined by the reporting counterparty to connect:

- two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement,

- or two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to TRs.

Usage:

Where the package identifier is not known when a new transaction is reported, the package identifier is updated as it becomes available.

Datatype: "Max35Text" on page 362

8.1.22.1.2 Price <Pric>

Presence: [0..1]

Definition: Indicates the traded price of the entire package in which the reported derivative transaction is a component.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		279
Or	Unit <Unit>	[1..1]	Quantity		279
Or	Percentage <Pctg>	[1..1]	Rate		279
Or	Yield <Yld>	[1..1]	Rate		279
Or	Decimal <Dcml>	[1..1]	Rate		279
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		280
Or}	Other <Othr>	[1..1]		C11	280
	Value <Val>	[0..1]	Quantity		280
	Type <Tp>	[0..1]	Text		280

8.1.22.1.3 Spread <Sprd>

Presence: [0..1]

Definition: Indicates the traded price (expressed as a difference between two reference prices) of the entire package in which the reported derivative transaction is a component.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice13Choice" on page 278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		278
Or	Percentage <Pctg>	[1..1]	Rate		278
Or	Decimal <Dcml>	[0..1]	Rate		278
Or}	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		278

8.2 Message Datatypes

8.2.1 Amount

8.2.1.1 ActiveOrHistoricCurrencyAnd19DecimalAmount

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	"ActiveCurrencyCode" on page 324

Format

minInclusive	0
totalDigits	25
fractionDigits	19

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

8.2.1.2 ActiveOrHistoricCurrencyAnd20Amount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 324

Format

minInclusive	0
totalDigits	20
fractionDigits	19

Constraints

- **ActiveOrHistoricCurrency**

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

8.2.2 CodeSet

8.2.2.1 ActiveCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern [A-Z]{3,3}

Constraints

- **ActiveCurrency**

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

8.2.2.2 ActiveOrHistoricCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme, as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern [A-Z]{3,3}

Constraints

- **ActiveOrHistoricCurrency**

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

8.2.2.3 AddressType2Code

Definition: Specifies the type of address.

Type: CodeSet

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

8.2.2.4 AnyMIC1Code

Definition: Specifies a market identification code (MIC).

Type: CodeSet

CodeName	Name	Definition
ANYM	AnyMIC	Any MIC code.

8.2.2.5 AssetClassSubProductAgriculturalType1Code

Definition: Code list for agricultural related derivative contracts.

Type: CodeSet

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

8.2.2.6 AssetClassSubProductEnergyType1Code

Definition: Code list for energy related derivative contracts.

Type: CodeSet

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

8.2.2.7 AssetClassSubProductEnvironmentalType1Code*Definition:* Code list for environmental related derivative contracts.*Type:* CodeSet

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

8.2.2.8 AssetClassSubProductFreight1Code*Definition:* Code list for freight related derivative contracts.*Type:* CodeSet

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

8.2.2.9 AssetClassSubProductMetal1Code*Definition:* Code list for metal related derivative contracts.*Type:* CodeSet

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

8.2.2.10 BenchmarkCurveName3Code*Definition:* Specifies a benchmark curve name.*Type:* CodeSet

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.

CodeName	Name	Definition
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are

CodeName	Name	Definition
		attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.

8.2.2.11 BenchmarkCurveName5Code

Definition: Specifies a benchmark curve name.

Type: CodeSet

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits

CodeName	Name	Definition
		within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created

CodeName	Name	Definition
		and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.
CZNA	Czeonia	Czech National Bank Reference Interest Rate
EFFR	FEDL01	Effective Federal Funds Rate (FEDL01).
OBFR	OBFR01	Overnight Bank Funding Rate (OBFR01).
BCOL	CABROVER	Bank of Canada Overnight Lending Rate (CABROVER).
CORA	CORRA	Canadian Overnight Repo Rate Average (CAONREPO).

8.2.2.12 ClearingObligationType1Code

Definition: Specifies whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation under Regulation (EU) No 648/2012, as of the time of execution of the contract.

Type: CodeSet

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.

CodeName	Name	Definition
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

8.2.2.13 CollateralisationType1Code

Definition: Specifies the type of collateral agreement between two parties.

Type: CodeSet

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

8.2.2.14 CollateralisationType2Code

Definition: Specifies the type of collateral agreement between two parties.

Type: CodeSet

Format

minLength	1
maxLength	4

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and

CodeName	Name	Definition
		regularly post variation margin with respect to the derivative transaction.
OWC1	OneWayCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC2	OneWayCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
OWP1	OneWayPartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.
OWP2	OneWayPartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
PRC1	PartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRC2	PartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

8.2.2.15 CountryCode

Definition: Code to identify a country, a dependency, or another area of particular geopolitical interest, on the basis of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Type: CodeSet

Format

pattern [A-Z]{2,2}

Constraints

- **Country**

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

8.2.2.16 CountrySubDivisionCode

Definition: Code to identify a name of a unit resulting from the division of a country, dependency, or other area of special geopolitical interest contained in ISO 3166-1, on the basis of country names obtained from the United Nations (ISO 3166-2: Country subdivision code).

Type: CodeSet

Format

pattern [A-Z]{2,2}\-[0-9A-Z]{1,3}

8.2.2.17 DebtInstrumentSeniorityType2Code

Definition: Specifies the seniority type of a specific debt instrument.

Type: CodeSet

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

8.2.2.18 DurationType1Code

Definition: Specifies the duration of the delivery period.

Type: CodeSet

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.

CodeName	Name	Definition
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOURL	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

8.2.2.19 EnergyLoadType1Code

Definition: Specifies the energy delivery profile.

Type: CodeSet

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

8.2.2.20 EnergyQuantityUnit2Code

Definition: Specifies an energy quantity unit.

Type: CodeSet

CodeName	Name	Definition
BTUD	BritishThermalUnitPerDay	British Thermal Unit Per Day
CMPD	CMPerDay	Cm per day.
GJDD	GigaJoulePerDay	GigaJoule Per Day.
GWAT	GW	Giga Watt.
GWHD	GWhPerDay	Giga Watt hour per day.
GWHH	GWhPerHour	Giga Watt hour per hour.
HMJD	HundredMegaJoulePerDay	Hundred MegaJoule Per Day.
KTMD	KThermPerDay	KTherm per day.
KWAT	KW	Kilo Watt.
KWHD	KWhPerDay	Kilo Watt hour per day.
KWHH	KWhPerHour	Kilo Watt hour per hour.
MCMD	MCMPerDay	Mcm per day.
MJDD	MegaJoulePerDay	MegaJoule Per Day.

CodeName	Name	Definition
MBTD	MillionBritishThermalUnitPerDay	Million British Thermal Unit Per Day.
MMJD	MillionMegaJoulePerDay	Million MegaJoule Per Day.
MTMD	MThermPerDay	MTherm per day.
MWAT	MW	Mega Watt.
MWHD	MWhPerDay	Mega Watt hour per day.
MWHH	MWhPerHour	Mega Watt hour per hour.
THMD	ThermPerDay	Therm per day.

8.2.2.21 ExternalAgreementType1Code

Definition: Name of the identification scheme, in a coded form as published in an external list.

Type: CodeSet

Format

minLength	1
maxLength	4

8.2.2.22 ExternalValidationRuleIdentification1Code

Definition: Specifies the external validation rule identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

8.2.2.23 FinancialInstrumentContractType2Code

Definition: Specifies the contract type of a derivative.

Type: CodeSet

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

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

8.2.2.24 FinancialPartySectorType1Code

Definition: Specifies the taxonomy type of a financial party.

Type: CodeSet

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
ASSU	AssuranceUndertaking	Assurance undertaking.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
INVF	InvestmentFirm	Investment firm.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSMangementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
OTHR	Other	Other type of financial institution.

8.2.2.25 Frequency13Code

Definition: Specifies the frequency of an interest payment with a time unit.

Type: CodeSet

Format

minLength	1
maxLength	4

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.

CodeName	Name	Definition
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.2.2.26 Frequency14Code

Definition: Specifies the frequency of an interest payment with a time unit.

Type: CodeSet

Format

minLength	1
maxLength	4

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
ADHO	Adhoc	Event takes place on request or as necessary.

8.2.2.27 InterestComputationMethod4Code

Definition: Specifies the method used to compute accruing interest of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A019	Actual360NL	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 360-day year.
A017	Actual364	Method whereby interest is calculated based on the actual number of accrued

CodeName	Name	Definition
		days in the interest period divided by 364. Method equal to Act364 in the FixML model.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
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).
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.
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.
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.
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.

CodeName	Name	Definition
A015	ActualActualUltimo	Method whereby interest is calculated based on the actual number of days in the coupon period divided by the actual number of days in the year. This method is a variation of the ActualActualICMA method with the exception that it assumes that the coupon always falls on the last day of the month. Method equal to ACT/ACT.ISMA in the FpML model and Act/Act (ICSMA Ultimo) in the FixML model.
A018	Business252	Method whereby interest is calculated based on the actual number of business days in the interest period divided by 252. Usage: Brazilian Currency Swaps. Method equal to BUS/252 in the FpML model and BusTwoFiftyTwo in the FixML model.
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.
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).

CodeName	Name	Definition
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.
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.
A007	IC30E360orEuroBondBasismodel1	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. 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.
A016	IC30EPlus360	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. This method is a variation of the 30E360 method with the exception that if the coupon falls on the last day of the month, change it to 1 and increase the month by 1 (ie next month). Method equal to ThirtyEPlusThreeSixty in the FixML model.
NARR	Narrative	Other method than A001-A020. See Narrative.
A020	OneOne	Also named 1/1. ELABORATION: If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).

8.2.2.28 ModificationLevel1Code

Definition: Specifies the transaction or position level.

Type: CodeSet

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

8.2.2.29 NonFinancialPartySector1Code

Definition: Specifies the sector of a party with non financial activities.

Type: CodeSet

CodeName	Name	Definition
WTER	WaterSupplySewerageWasteManagementAndRemediation	Water supply, sewerage, waste management and remediation activities.
MING	MiningAndQuarrying	Mining and quarrying activities.
MAFG	Manufacturing	Manufacturing activities.
SPLY	ElectricityGasSteamAndAirConditioningSupply	Electricity, gas, steam and air conditioning supply activities.
CSTR	Construction	Construction activities.
AGRI	AgricultureForestryAndFishing	Agriculture, forestry and fishing activities.
ACAF	AccommodationAndFood	Accommodation and food service activities.
EDUC	Education	Education activities.
AEAR	ArtsEntertainmentAndRecreation	Arts, entertainment and recreation activities.
FINA	FinancialAndInsuranceActivity	Financial and insurance activities.
HHSW	HumanHealthAndSocialWorkActivity	Human health and social work activities.
INCO	InformationAndCommunication	Information and communication activities.
WRRM	MotorVehiclesAndMotorcycles	Wholesale and retail trade, repair of motor vehicles and motorcycles.
OTSA	OtherServiceActivity	Other service activities.
PSTA	ProfessionalScientificAndTechnicalActivity	Professional, scientific and technical activities.
PADS	PublicAdministrationAndDefence	Public administration and defence, compulsory social security.
RESA	RealEstateActivity	Real estate activities.
TRAS	TransportationAndStorage	Transportation and storage activities.
ASSA	AdministrativeAndSupportServiceActivity	Administrative and support service activities.
AHAE	ActivityOfHouseholdsAsEmployer	Activities of households as employers; undifferentiated goods - and services - producing activities of households for own use.
AEOB	ActivityOfExtraterritorialOrganisationAndBody	Activities of extraterritorial organisations and bodies.

8.2.2.30 NoReasonCode

Definition: Specifies that there is no reason available.

Type: CodeSet

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

8.2.2.31 NotApplicable1Code*Definition:* Specifies special purpose codes.*Type:* CodeSet**Format**

minLength	0
maxLength	4

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

8.2.2.32 NotAvailable1Code*Definition:* Specifies a not available value code.*Type:* CodeSet

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

8.2.2.33 NotReported1Code*Definition:* Specifies a not reported value code.*Type:* CodeSet

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.2.2.34 Operation3Code*Definition:* Specifies an AND or an OR operator.*Type:* CodeSet

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

8.2.2.35 OptionParty1Code*Definition:* Specifies if a trade party is a buyer or a seller.*Type:* CodeSet

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

8.2.2.36 OptionParty3Code

Definition: Specifies if a trade party is a taker or a maker.

Type: CodeSet

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

8.2.2.37 OptionStyle6Code

Definition: Specifies how an option can be exercised.

Type: CodeSet

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

8.2.2.38 OptionType2Code

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

Type: CodeSet

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

8.2.2.39 PartyNatureType1Code

Definition: Specifies the nature of a counterparty.

Type: CodeSet

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

CodeName	Name	Definition
CCPS	CentralCounterparty	Issuer is a central counterparty.

8.2.2.40 PaymentType4Code

Definition: Specifies the type, or nature, of the payment.

Type: CodeSet

CodeName	Name	Definition
UFRO	Upfront	Transaction is an initial payment made by one of the counterparties either to bring a transaction to fair value or for any other reason that may be the cause of an off-market transaction.
UWIN	UnWind	Transaction is the final settlement payment made when a transaction is unwound prior to its end date or a payment that may result due to the full termination of derivative transaction(s).
PEXH	PrincipalExchange	Transaction is an exchange of notional values for cross-currency swaps.

8.2.2.41 PhysicalTransferType4Code

Definition: Specifies the asset delivery type when the financial instrument is settled.

Type: CodeSet

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

8.2.2.42 PriceStatus1Code

Definition: Specifies the status of the price of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

8.2.2.43 PriceStatus2Code

Definition: Status of the price of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
PNDG	Pending	Price is pending.

8.2.2.44 ProductType4Code

Definition: Specifies the underlying type of product or financial instrument.

Type: CodeSet

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

8.2.2.45 RateBasis1Code

Definition: Specifies a rate basis.

Type: CodeSet

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

8.2.2.46 Reconciliation2Code

Definition: Specifies the process type used for the trade repository reconciliation.

Type: CodeSet

CodeName	Name	Definition
SSNE	SingleSidedForeign	Trade repository has one side of the trade and knows that the other side does not have a reporting obligation.
SSUN	SingleSidedDomesticUnpaired	Trade repository has one side of the trade, knows that the other side is EEA counterparty and does not know which TR holds the other side of the trade.
SSPA	SingleSidedDomesticPaired	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, and either has already performed comparison of the reports, or is in the process of doing so.
SSMA	SingleSidedDomesticMatched	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the

CodeName	Name	Definition
		reports, and the result has been successful according to the specification of the inter-TR reconciliation process.
NORE	NotSubmittedToReconciliation	Trade was not required to be submitted for reconciliation.
DSNM	DualSidedNonMatched	Trade repository has both sides of the trade reported but not all fields match.
DSMA	DualSidedMatched	Trade repository has both sides of the trade reported and all fields match.

8.2.2.47 ReportingMessageStatus1Code

Definition: Specifies the status of a whole message processing.

Type: CodeSet

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

8.2.2.48 ReportingRecordStatus1Code

Definition: Specifies the status of the processing of an individual record within a message.

Type: CodeSet

CodeName	Name	Definition
ACPT	Accepted	Record has been accepted.
ACPD	AcceptedAfterPending	Record has been accepted, following a pending status.
PDNG	Pending	Processing of the record is pending (some validation rules have been executed but some have not and the final status is not known yet).

CodeName	Name	Definition
RCVD	Received	Record has been received but not processed yet.
RJCT	Rejected	Record has been rejected.
RJPD	RejectedAfterPending	Record has been rejected, following a pending status.
WARN	Warning	Record has been accepted with warnings.

8.2.2.49 ReportPeriodActivity1Code

Definition: Specifies the type of report activity for a specific reporting period.

Type: CodeSet

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

8.2.2.50 SpecialPurpose2Code

Definition: Specifies blank or not available codes.

Type: CodeSet

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

8.2.2.51 TradeConfirmationType1Code

Definition: Specifies whether the contract was electronically confirmed or non-electronically confirmed.

Type: CodeSet

CodeName	Name	Definition
ECNF	ElectronicallyConfirmed	Electronically confirmed.
YCNF	NonElectronicallyConfirmed	Non-electronically confirmed.

8.2.2.52 TradeConfirmationType2Code

Definition: Specifies that the contract was electronically non-confirmed.

Type: CodeSet

CodeName	Name	Definition
NCNF	NonConfirmed	Non-confirmed.

8.2.2.53 TradingCapacity7Code

Definition: Specifies the role of a trading party in a transaction.

Type: CodeSet

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

8.2.2.54 TransactionOperationType3Code

Definition: Specifies the transaction operation action type.

Type: CodeSet

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

8.2.2.55 TransactionOperationType7Code

Definition: Specifies the transaction operation action type.

Type: CodeSet

CodeName	Name	Definition
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake, in which case, it will be identified as 'error'.
NEWT	NewTransaction	Transaction is a new transaction.

CodeName	Name	Definition
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
COMP	Compression	Transaction is a compression.
MODI	Modification	Transaction modifies in a previously sent transaction.
OTHR	Other	Other.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.

8.2.2.56 UnderlyingIdentification1Code

Definition: Specifies the type of the underlying identification.

Type: CodeSet

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

8.2.2.57 UnitOfMeasure12Code

Definition: Identifies the unit of measure by means of a code.

Type: CodeSet

CodeName	Name	Definition
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
ARES	Are	Unit of measure equal to a 100 square meters.
BAGG	Bag	Code for a bag.
BALE	Bale	Code for a bale.

CodeName	Name	Definition
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BOTL	Bottle	Code for a bottle.
BOXX	Box	Code for a box.
BRTU	BritishThermalUnit	Unit of measure of heat required to raise the temperature of one pound of water by one degree Fahrenheit.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CRTN	Carton	Code for a carton.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
USTN	USTon	Measure of weight, in the US 2000 lb (short ton).
USQA	USQuart	Unit of volume that is equal to 2 pints.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
USGA	USGallon	Unit of volume that is equal to 8 pints.
USFO	USFluidOunce	Unit of volume equal to 2, 957353 centilitre.
USBA	USBarrel	Unit of volume equal to 158, 9873 litre.
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.

CodeName	Name	Definition
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
PUND	Pound	Unit of weight equal to 0.454 kilograms.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
SHAS	Shares	Financial instrument that gives the owner right to dividends paid by a company and the most junior claim on the companies assets in the event of a bankruptcy.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
THMS	Therms	Unit of heat, often used a unit of measure for natural gas in the UK.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
MILE	Mile	Unit of length equal to 1, 760 yards.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.

CodeName	Name	Definition
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
LOTS	Lot	Indication of the unit of measurement.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
INCH	Inch	Measure of length equal to 2.54 cm.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.

CodeName	Name	Definition
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
GWHO	GigawattHours	Unit of measure that is equal to the power consumption of one Gigawatt during one hour.
GBTN	GBTon	Measure of weight, in Britain 2240 lb (long ton).
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GBFO	GBFuidlOunce	Unit of volume equal to 2, 841 306 centilitre.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
FUTU	Future	Exchange traded contract that defines an agreement to buy specific quantities of a commodity or financial instrument at an agreed time in the future.
FOOT	Foot	Unit of length equal to 1/3 yard.
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
DAYS	Days	Unit of time that is equal to 24 hours.
CBML	CubicMillimetre	Unit of volume that is equal to one thousandth of a litre.
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
CBIN	CubicInch	Measure of a volume, one inch by one inch by one inch.
CRAT	Crate	Code for a crate.
CNTR	Container	Code for a container.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of

CodeName	Name	Definition
		Greenhouse Gas (GHG) reduced/sequestered.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CDDA	CoolingDegreeDay	Cooling degree day
CPDA	CriticalPrecipitationDay	Critical precipitation day
HDDA	HeatingDegreeDay	Heating degree day

8.2.2.58 ValuationType1Code

Definition: Specifies the type used for the calculation of the valuation.

Type: CodeSet

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

8.2.2.59 WeekDay3Code

Definition: Specifies the day of the week of the delivery.

Type: CodeSet

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

8.2.3 Date

8.2.3.1 ISODate

Definition: A particular point in the progression of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Type: Date

8.2.4 DateTime

8.2.4.1 ISODateTime

Definition: A particular point in the progression of time defined by a mandatory date and a mandatory time component, expressed in either UTC time format (YYYY-MM-DDThh:mm:ss.sssZ), local time with UTC offset format (YYYY-MM-DDThh:mm:ss.sss+/-hh:mm), or local time format (YYYY-MM-DDThh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: DateTime

8.2.5 IdentifierSet

8.2.5.1 AnyBICDec2014Identifier

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362: 2014 - "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Type: IdentifierSet

Identification scheme: SWIFT; AnyBICIdentifier

Format

pattern [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}

Constraints

- **AnyBIC**

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

8.2.5.2 CFIOct2015Identifier

Definition: Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

Type: IdentifierSet

Identification scheme: ANNA; CFIIIdentifier

Format

pattern [A-Z]{6,6}

8.2.5.3 EICIdentifier

Definition: Energy identification coding scheme.

Type: IdentifierSet

Identification scheme: European Network for transmission operator electricity.

Format

pattern [A-Z0-9\-]{16}

8.2.5.4 ISIN2021Identifier

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

pattern [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

8.2.5.5 ISINOct2015Identifier

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

pattern [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

8.2.5.6 LEIdentifier

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; LEIdentifier

Format

pattern [A-Z0-9]{18,18}[0-9]{2,2}

8.2.5.7 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}

8.2.5.8 NACEDomainIdentifier

Definition: Domain identifier for NACE (Nomenclature of Economic Activities which is the European statistical classification of economic activities).

Type: IdentifierSet

Identification scheme: NACE Domain Identifier

Format

pattern [A-U]{1,1}

8.2.5.9 UTIIdentifier

Definition: Unique Transaction Identifier (UTI). Unique number allocated to a financial transaction as agreed among the parties and/or within the regulatory system under which it is formed. The UTI is described in the latest edition of the international standard ISO 23897:2020.

Type: IdentifierSet

Identification scheme: Parties to a trade; UTIIdentifier

Format

pattern [A-Z0-9]{18}[0-9]{2}[A-Z0-9]{0,32}

8.2.6 Indicator

8.2.6.1 PlusOrMinusIndicator

Definition: Indicates a positive or negative value.

Type: Indicator

Meaning When True: Plus

Meaning When False: Minus

8.2.6.2 TrueFalseIndicator

Definition: A flag indicating a True or False value.

Type: Indicator

Meaning When True: True

Meaning When False: False

8.2.6.3 YesNoIndicator

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

8.2.7 Quantity

8.2.7.1 DayOfMonthNumber

Definition: Day of the month in a numeric form, that is 3 is the third day of the month.

Type: Quantity

Format

minInclusive	1
maxInclusive	31

8.2.7.2 LongFraction19DecimalNumber

Definition: Number of objects represented as a decimal number, eg, 0.75 or 45.6.

Type: Quantity

Format

totalDigits	25
fractionDigits	19

8.2.7.3 Max20PositiveNumber

Definition: Number of objects represented as an integer.

Type: Quantity

Format

minInclusive	0
totalDigits	20
fractionDigits	0

8.2.7.4 Max3Number

Definition: Number (max 999) of objects represented as an integer.

Type: Quantity

Format

totalDigits	3
fractionDigits	0

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

8.2.7.5 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

8.2.8 Rate

8.2.8.1 BaseOne18Rate

Definition: Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

Type: Rate

Format

totalDigits	18
fractionDigits	13
baseValue	1.0

8.2.8.2 BaseOneRate

Definition: Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	1.0

8.2.8.3 PercentageRate

Definition: Rate expressed as a percentage, that is, in hundredths, for example, 0.7 is 7/10 of a percent, and 7.0 is 7%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	100.0

8.2.9 Text

8.2.9.1 Max1000Text

Definition: Specifies a character string with a maximum length of 1000 characters.

Type: Text

Format

minLength	1
maxLength	1000

8.2.9.2 Max105Text

Definition: Specifies a character string with a maximum length of 105 characters.

Type: Text

Format

minLength	1
maxLength	105

8.2.9.3 Max140Text

Definition: Specifies a character string with a maximum length of 140 characters.

Type: Text

Format

minLength	1
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maxLength	140
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8.2.9.4 Max15NumericText

Definition: Specifies a numeric string with a maximum length of 15 digits.

Type: Text

Format

pattern	[0-9]{1,15}
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8.2.9.5 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

8.2.9.6 Max25Text

Definition: Specifies a character string with a maximum length of 25 characters.

Type: Text

Format

minLength	1
maxLength	25

8.2.9.7 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

8.2.9.8 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

8.2.9.9 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}

8.2.9.10 Max500Text

Definition: Specifies a character string with a maximum length of 500 characters.

Type: Text

Format

minLength	1
maxLength	500

8.2.9.11 Max50Text

Definition: Specifies a character string with a maximum length of 50 characters.

Type: Text

Format

minLength	1
maxLength	50

8.2.9.12 Max52Text

Definition: Specifies a character string with a maximum length of 52 characters.

Type: Text

Format

minLength	1
maxLength	52

8.2.9.13 Max5NumericText

Definition: Specifies a numeric string with a maximum length of 5 digits.

Type: Text

Format

pattern	[0-9]{1,5}
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8.2.9.14 Max70Text

Definition: Specifies a character string with a maximum length of 70 characters.

Type: Text

Format

minLength	1
maxLength	70

8.2.9.15 Max72Text

Definition: Specifies a character string with a maximum length of 72 characters.

Type: Text

Format

minLength	1
maxLength	72

8.2.10 Time

8.2.10.1 ISOTime

Definition: A particular point in the progression of time in a calendar day expressed in either UTC time format (hh:mm:ss.sssZ), local time with UTC offset format (hh:mm:ss.sss+/-hh:mm), or local time format (hh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: Time

8.2.11 Year

8.2.11.1 ISORestrictedYear

Definition: Year represented by YYYY (ISO 8601)

Type: Year

Format

minInclusive	1900
maxInclusive	2099