

ISO 20022

Collateral Management - Maintenance 2020-2021

Message Definition Report - Part 2

For review by the Securities SEG

This document provides details of the Message Definitions for Collateral Management - Maintenance 2020-2021.

December 2020

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1 Message Set Overview

Introduction

The Collateral Management message set includes all messages exchanged between a collateral taker and a collateral giver to support collateral management activities such as collateral claim, collateral substitution, collateral recall, collateral reporting and collateral interest payment.

This message set only includes the messages updated for maintenance 2020- 2021 (MCR # 176)

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
DRAFT1colr.005.001.05 CollateralManagementCancellationRequestV05	<p>The CollateralManagementCancellationRequest message is sent by:</p> <ul style="list-style-type: none"> - the collateral taker or its collateral manager to the collateral giver or its collateral manager, - the collateral giver or its collateral manager to the collateral taker or its collateral manager <p>This message is used to request the cancellation of a previously sent MarginCallRequest message, MarginCallResponse message, CollateralProposal message, CollateralProposalResponse message, MarginCallDisputeNotification message or a CollateralSubstitutionRequest message.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
DRAFT1colr.016.001.04 CollateralAndExposureReportV04	<p>The CollateralAndExposureReport message is sent by:</p> <ul style="list-style-type: none"> - the collateral giver, or its collateral manager, to the collateral taker, or its collateral manager, - the collateral taker, or its collateral manager to the collateral giver, or its collateral manager <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>

2 **DRAFT1colr.005.001.05 CollateralManagementCancellationRequestV05**

2.1 **MessageDefinition Functionality**

Scope

The CollateralManagementCancellationRequest message is sent by:

- the collateral taker or its collateral manager to the collateral giver or its collateral manager,
- the collateral giver or its collateral manager to the collateral taker or its collateral manager

This message is used to request the cancellation of a previously sent MarginCallRequest message, MarginCallResponse message, CollateralProposal message, CollateralProposalResponse message, MarginCallDisputeNotification message or a CollateralSubstitutionRequest message.

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

The CollateralManagementCancellationRequest message is used to request the cancellation of a collateral message. When requesting the cancellation of a message there must be a cancellation reason specified.

When the CollateralManagementCancellationRequest message is used to cancel a collateral message the reference of the original message must be specified. The rejection or acceptance of a CollateralManagementCancellationRequest message is made using a CollateralManagementCancellationStatus message.

Outline

The CollateralManagementCancellationRequestV05 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. Reference

Reference to the message advised to be cancelled.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. CancellationReason

It is used to detail the reason for the cancellation of a previously sent request.

D. SupplementaryData

Additional information that can not 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> <CollMgmtCxlReq>	[1..1]			
	Reference <Ref>	[1..1]			7
{Or	ClientCollateralInstructionIdentification <CIntCollInstrId>	[1..1]	Text		8
Or	ClientCollateralTransactionIdentification <CIntCollTxId>	[1..1]	Text		8
Or	CollateralProposalIdentification <CollPrpsId>	[1..1]	Text		9
Or	CollateralProposalResponseIdentification <CollPrpsRspnId>	[1..1]	Text		9
Or	CollateralSubstitutionConfirmationIdentification <CollSbstitnConfId>	[1..1]	Text		9
Or	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		9
Or	CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>	[1..1]	Text		9
Or	CommonTransactionIdentification <CmonTxId>	[1..1]	Text		9
Or	DisputeNotificationIdentification <DsptNtfctnId>	[1..1]	Text		9
Or	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		9
Or	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[1..1]	Text		10
Or	InterestPaymentStatementIdentification <IntrstPmtStmntId>	[1..1]	Text		10
Or	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		10
Or	MarginCallResponseIdentification <MrgnCallRspnId>	[1..1]	Text		10
Or	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[1..1]	Text		10
Or}	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[1..1]	Text		10
	Obligation <Oblgtn>	[1..1]			10
	PartyA <PtyA>	[1..1]			12
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	12
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		12
Or}	NameAndAddress <NmAndAdr>	[1..1]			13
	Name <Nm>	[1..1]	Text		13
	Address <Adr>	[1..1]	±		13
	ServicingPartyA <SvcgPtyA>	[0..1]			13
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	14
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		14

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	NameAndAddress <NmAndAdr>	[1..1]			14
	Name <Nm>	[1..1]	Text		15
	Address <Adr>	[1..1]	±		15
	PartyB <PtyB>	[1..1]			15
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	15
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		16
Or}	NameAndAddress <NmAndAdr>	[1..1]			16
	Name <Nm>	[1..1]	Text		16
	Address <Adr>	[1..1]	±		16
	ServicingPartyB <SvcgPtyB>	[0..1]			17
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	17
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		17
Or}	NameAndAddress <NmAndAdr>	[1..1]			18
	Name <Nm>	[1..1]	Text		18
	Address <Adr>	[1..1]	±		18
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		18
	ExposureType <XpsrTp>	[0..1]	CodeSet		19
	CollateralTransactionType <CollTxTp>	[0..1]			20
{Or	Code <Cd>	[1..1]	CodeSet		20
Or}	Proprietary <Prtry>	[1..1]	±		21
	CollateralSide <CollSd>	[0..1]	CodeSet		21
	ExposureAmount <XpsrAmt>	[0..1]	±		21
	ValuationDate <ValtnDt>	[0..1]	±		22
	ClosingDate <ClsgDt>	[0..1]			22
{Or	Date <Dt>	[1..1]	±		22
Or}	Code <Cd>	[1..1]			23
{Or	Code <Cd>	[1..1]	CodeSet		23
Or}	Proprietary <Prtry>	[1..1]	±		23
	RequestedExecutionDate <ReqdExctnDt>	[0..1]	±		23
	CancellationReason <CxlRsn>	[1..1]			24
	AdditionalInformation <AddtlInf>	[0..1]	Text		24

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CancellationReasonCode <CxIRsnCd>	[1..1]	±		24
	SupplementaryData <SplmtryData>	[0..*]	±	C5	24

2.3 Constraints

C1 ActiveOrHistoricCurrency

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

C2 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

Note: The decimal separator is a dot.

C5 SupplementaryDataRule

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

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 Reference <Ref>

Presence: [1..1]

Definition: Reference to the message advised to be cancelled.

Reference <Ref> contains one of the following **Reference3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClientCollateralInstructionIdentification <CIntCollInstrId>	[1..1]	Text		8
Or	ClientCollateralTransactionIdentification <CIntCollTxId>	[1..1]	Text		8
Or	CollateralProposalIdentification <CollPrpsId>	[1..1]	Text		9
Or	CollateralProposalResponseIdentification <CollPrpsRspnId>	[1..1]	Text		9
Or	CollateralSubstitutionConfirmationIdentification <CollSbsttnConfId>	[1..1]	Text		9
Or	CollateralSubstitutionRequestIdentification <CollSbsttnReqId>	[1..1]	Text		9
Or	CollateralSubstitutionResponseIdentification <CollSbsttnRspnId>	[1..1]	Text		9
Or	CommonTransactionIdentification <CmonTxId>	[1..1]	Text		9
Or	DisputeNotificationIdentification <DsptNtfctnId>	[1..1]	Text		9
Or	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		9
Or	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[1..1]	Text		10
Or	InterestPaymentStatementIdentification <IntrstPmtStmntId>	[1..1]	Text		10
Or	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		10
Or	MarginCallResponseIdentification <MrgnCallRspnId>	[1..1]	Text		10
Or	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[1..1]	Text		10
Or}	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[1..1]	Text		10

2.4.1.1 ClientCollateralInstructionIdentification <CIntCollInstrId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 135

2.4.1.2 ClientCollateralTransactionIdentification <CIntCollTxId>

Presence: [1..1]

Definition: Unique reference identifying the collateral management transaction from the client's point of view. Present in case of a decrease.

Datatype: "Max35Text" on page 135

2.4.1.3 CollateralProposalIdentification <CollPrpsId>

Presence: [1..1]

Definition: Unique identifier of the collateral proposal.

Datatype: "Max35Text" on page 135

2.4.1.4 CollateralProposalResponseIdentification <CollPrpsIRspnId>

Presence: [1..1]

Definition: Unique identifier of the collateral proposal response.

Datatype: "Max35Text" on page 135

2.4.1.5 CollateralSubstitutionConfirmationIdentification <CollSbstitnConfId>

Presence: [1..1]

Definition: Unique identifier of the collateral substitution confirmation.

Datatype: "Max35Text" on page 135

2.4.1.6 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>

Presence: [1..1]

Definition: Unique identifier of the collateral substitution request.

Datatype: "Max35Text" on page 135

2.4.1.7 CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>

Presence: [1..1]

Definition: Unique identifier of the collateral substitution response.

Datatype: "Max35Text" on page 135

2.4.1.8 CommonTransactionIdentification <CmonTxId>

Presence: [1..1]

Definition: Unique identification (UTI) agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max52Text" on page 136

2.4.1.9 DisputeNotificationIdentification <DsptNtfctnId>

Presence: [1..1]

Definition: Unique identifier of the dispute notification.

Datatype: "Max35Text" on page 135

2.4.1.10 InterestPaymentRequestIdentification <IntrstPmtReqId>

Presence: [1..1]

Definition: Unique identifier of the interest payment request.

Datatype: "Max35Text" on page 135

2.4.1.11 InterestPaymentResponseIdentification <IntrstPmtRspnId>

Presence: [1..1]

Definition: Unique identifier of the interest payment response.

Datatype: "Max35Text" on page 135

2.4.1.12 InterestPaymentStatementIdentification <IntrstPmtStmntId>

Presence: [1..1]

Definition: Unique identifier of the interest payment statement.

Datatype: "Max35Text" on page 135

2.4.1.13 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Unique identifier of the margin call request.

Datatype: "Max35Text" on page 135

2.4.1.14 MarginCallResponseIdentification <MrgnCallRspnId>

Presence: [1..1]

Definition: Unique identifier of the margin call response.

Datatype: "Max35Text" on page 135

**2.4.1.15 TripartyAgentServiceProviderCollateralInstructionIdentification
<TrptyAgtSvcPrvdrCollInstrId>**

Presence: [1..1]

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

Datatype: "Max35Text" on page 135

**2.4.1.16 TripartyAgentServiceProviderCollateralTransactionIdentification
<TrptyAgtSvcPrvdrCollTxId>**

Presence: [1..1]

Definition: Unique reference identifying the triparty-agent/service-provider collateral management transaction from the triparty-agent's/service-provider's point of view.

Datatype: "Max35Text" on page 135

2.4.2 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]			12
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	12
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		12
Or}	NameAndAddress <NmAndAdr>	[1..1]			13
	Name <Nm>	[1..1]	Text		13
	Address <Adr>	[1..1]	±		13
	ServicingPartyA <SvcgPtyA>	[0..1]			13
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	14
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		14
Or}	NameAndAddress <NmAndAdr>	[1..1]			14
	Name <Nm>	[1..1]	Text		15
	Address <Adr>	[1..1]	±		15
	PartyB <PtyB>	[1..1]			15
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	15
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		16
Or}	NameAndAddress <NmAndAdr>	[1..1]			16
	Name <Nm>	[1..1]	Text		16
	Address <Adr>	[1..1]	±		16
	ServicingPartyB <SvcgPtyB>	[0..1]			17
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	17
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		17
Or}	NameAndAddress <NmAndAdr>	[1..1]			18
	Name <Nm>	[1..1]	Text		18
	Address <Adr>	[1..1]	±		18
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		18
	ExposureType <XpsrTp>	[0..1]	CodeSet		19
	CollateralTransactionType <CollTxTp>	[0..1]			20
{Or	Code <Cd>	[1..1]	CodeSet		20
Or}	Proprietary <Prtry>	[1..1]	±		21
	CollateralSide <CollSd>	[0..1]	CodeSet		21
	ExposureAmount <XpsrAmt>	[0..1]	±		21

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationDate <ValtnDt>	[0..1]	±		22
	ClosingDate <ClsqDt>	[0..1]			22
{Or	Date <Dt>	[1..1]	±		22
Or}	Code <Cd>	[1..1]			23
{Or	Code <Cd>	[1..1]	CodeSet		23
Or}	Proprietary <Prtry>	[1..1]	±		23
	RequestedExecutionDate <ReqdExctnDt>	[0..1]	±		23

2.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: One of the entities associated with the collateral agreement

PartyA <PtyA> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	12
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		12
Or}	NameAndAddress <NmAndAdr>	[1..1]			13
	Name <Nm>	[1..1]	Text		13
	Address <Adr>	[1..1]	±		13

2.4.2.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 133

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.

2.4.2.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see "[GenericIdentification36](#)" on page 107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		108

2.4.2.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		13
	Address <Adr>	[1..1]	±		13

2.4.2.1.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "[Max70Text](#)" on page 136

2.4.2.1.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see "[PostalAddress2](#)" on page 115 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		115
	PostCodeIdentification <PstCdId>	[1..1]	Text		116
	TownName <TwnNm>	[1..1]	Text		116
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		116
	Country <Ctry>	[1..1]	CodeSet	C3	116

2.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	14
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		14
Or}	NameAndAddress <NmAndAdr>	[1..1]			14
	Name <Nm>	[1..1]	Text		15
	Address <Adr>	[1..1]	±		15

2.4.2.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 133

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.

2.4.2.2.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification36" on page 107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		108

2.4.2.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		15
	Address <Adr>	[1..1]	±		15

2.4.2.2.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max70Text" on page 136

2.4.2.2.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see "PostalAddress2" on page 115 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		115
	PostCodeIdentification <PstCdId>	[1..1]	Text		116
	TownName <TwnNm>	[1..1]	Text		116
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		116
	Country <Ctry>	[1..1]	CodeSet	C3	116

2.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Other entity associated with the collateral agreement

PartyB <PtyB> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	15
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		16
Or}	NameAndAddress <NmAndAdr>	[1..1]			16
	Name <Nm>	[1..1]	Text		16
	Address <Adr>	[1..1]	±		16

2.4.2.3.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 133

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.

2.4.2.3.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification36" on page 107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		108

2.4.2.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		16
	Address <Adr>	[1..1]	±		16

2.4.2.3.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max70Text" on page 136

2.4.2.3.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see "PostalAddress2" on page 115 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		115
	PostCodeIdentification <PstCdId>	[1..1]	Text		116
	TownName <TwnNm>	[1..1]	Text		116
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		116
	Country <Ctry>	[1..1]	CodeSet	C3	116

2.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	17
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		17
Or}	NameAndAddress <NmAndAdr>	[1..1]			18
	Name <Nm>	[1..1]	Text		18
	Address <Adr>	[1..1]	±		18

2.4.2.4.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 133

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.

2.4.2.4.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see "[GenericIdentification36](#)" on page 107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		108

2.4.2.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		18
	Address <Adr>	[1..1]	±		18

2.4.2.4.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "[Max70Text](#)" on page 136

2.4.2.4.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see "[PostalAddress2](#)" on page 115 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		115
	PostCodeIdentification <PstCdId>	[1..1]	Text		116
	TownName <TwnNm>	[1..1]	Text		116
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		116
	Country <Ctry>	[1..1]	CodeSet	C3	116

2.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount3" on page 96 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		97
	Type <Tp>	[0..1]	±		97
	Name <Nm>	[0..1]	Text		97

2.4.2.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 123

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.

CodeName	Name	Definition
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

2.4.2.7 CollateralTransactionType <CollTxTp>

Presence: [0..1]

Definition: Type of collateral instruction.

CollateralTransactionType <CollTxTp> contains one of the following **CollateralTransactionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		20
Or}	Proprietary <Prtry>	[1..1]	±		21

2.4.2.7.1 Code <Cd>

Presence: [1..1]

Definition: Type of collateral instruction expressed as a code.

Datatype: "CollateralTransactionType1Code" on page 121

CodeName	Name	Definition
AADJ	AllocationModeAdjustment	Automatic/manual settlement adjustment to change the allocation mode from manual to automatic or vice versa.
CDTA	ClosingDateAdjustment	Change of the closing date.
CADJ	CollateralAdjustment	Change to collateral. Used when collateral giver manually allocates the securities to the transaction.
DADJ	DataAdjustment	Change of other data.
DBVT	DeliveredByValue	Delivery by value (DBV) transaction.
INIT	Initiation	Creation of a Collateral Management Transaction.
MADJ	MarginAdjustment	Change to margin.
PADJ	PrincipalExposureAdjustment	Change of principal/exposure adjustment
RATA	RateAdjustment	Change of rate.
TERM	Termination	Closing of the Collateral Management Transaction.

2.4.2.7.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of collateral instruction expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		107

2.4.2.8 CollateralSide <CollSd>

Presence: [0..1]

Definition: Specifies whether the client is the collateral taker or giver.

Datatype: "[CollateralRole1Code](#)" on page 121

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

2.4.2.9 ExposureAmount <XpsrAmt>

Presence: [0..1]

Definition: Amount of the principal.

ExposureAmount <XpsrAmt> contains the following elements (see "[AmountAndDirection20](#)" on page 97 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C4	97
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		98

2.4.2.10 ValuationDate <ValtnDt>

Presence: [0..1]

Definition: Close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 102 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		102
Or}	DateTime <DtTm>	[1..1]	DateTime		103

2.4.2.11 ClosingDate <ClsgDt>

Presence: [0..1]

Definition: Closing date/time or maturity date/time of the transaction.

ClosingDate <ClsgDt> contains one of the following **ClosingDate4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		22
Or}	Code <Cd>	[1..1]			23
{Or	Code <Cd>	[1..1]	CodeSet		23
Or}	Proprietary <Prtry>	[1..1]	±		23

2.4.2.11.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as an ISO date.

Date <Dt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 102 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		102
Or}	DateTime <DtTm>	[1..1]	DateTime		103

2.4.2.11.2 Code <Cd>*Presence:* [1..1]*Definition:* Date expressed as a code or a proprietary code.**Code <Cd>** contains one of the following **Date3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		23
Or}	Proprietary <Prtry>	[1..1]	±		23

2.4.2.11.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Date expressed as a code.*Datatype:* "DateType2Code" on page 123

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

2.4.2.11.2.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Date expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		107

2.4.2.12 RequestedExecutionDate <ReqdExctnDt>*Presence:* [0..1]*Definition:* Date/time at which the instructing party requests the instruction to be executed.**RequestedExecutionDate <ReqdExctnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 102 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		102
Or}	DateTime <DtTm>	[1..1]	DateTime		103

2.4.3 CancellationReason <CxIRsn>

Presence: [1..1]

Definition: It is used to detail the reason for the cancellation of a previously sent request.

CancellationReason <CxIRsn> contains the following **CollateralCancellationReason1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AdditionalInformation <AddtlInf>	[0..1]	Text		24
	CancellationReasonCode <CxIRsnCd>	[1..1]	±		24

2.4.3.1 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Allows to provides additional information on the cancellation reason.

Datatype: "Max35Text" on page 135

2.4.3.2 CancellationReasonCode <CxIRsnCd>

Presence: [1..1]

Definition: Allows to provide a cancellation reason using a code or proprietary reason.

CancellationReasonCode <CxIRsnCd> contains one of the following elements (see "CollateralCancellationType1Choice" on page 114 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		115
Or}	Proprietary <Prtry>	[1..1]	±		115

2.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C5 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 108 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		108
	Envelope <Envlp>	[1..1]	(External Schema)		108

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 **DRAFT1colr.016.001.04**

CollateralAndExposureReportV04

3.1 **MessageDefinition Functionality**

Scope

The CollateralAndExposureReport message is sent by:

- the collateral giver, or its collateral manager, to the collateral taker, or its collateral manager,
- the collateral taker, or its collateral manager to the collateral giver, or its collateral manager

The message definition is intended for use with the ISO20022 Business Application Header.

Usage

The CollateralAndExposureReport message is used to provide the details of the valuation of the collateral, that is, the valuation of securities collateral, cash collateral or other type of collateral, posted at a specific calculation date.

Outline

The CollateralAndExposureReportV04 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. ReportParameters

Provides information about the report such as the report identification, the report date and time or the report frequency.

B. Pagination

Specifies the page number and an indicator of whether it is the only or last page, or if there are additional pages.

C. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

D. Agreement

Agreement details for the over the counter market.

E. CollateralReport

Details of the collateral.

F. SupplementaryData

Additional information that can not 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> <CollAndXpsrRpt>	[1..1]			
	ReportParameters <RptParams>	[1..1]			32
	ReportIdentification <RptId>	[1..1]	Text		33
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		33
	Frequency <Frqcy>	[1..1]	CodeSet		33
	ReportCurrency <RptCcy>	[1..1]	CodeSet	C1	33
	CalculationDate <ClctnDt>	[0..1]	DateTime		34
	Pagination <Pgntn>	[0..1]	±		34
	Obligation <Oblgtn>	[1..1]			34
	PartyA <PtyA>	[1..1]			36
	Identification <Id>	[1..1]			36
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	36
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		37
Or}	NameAndAddress <NmAndAdr>	[1..1]			37
	Name <Nm>	[1..1]	Text		37
	Address <Adr>	[1..1]	±		37
	CCPMemberType <CCPMmbTp>	[0..1]	CodeSet		38
	ServicingPartyA <SvcgPtyA>	[0..1]			38
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	38
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		39
Or}	NameAndAddress <NmAndAdr>	[1..1]			39
	Name <Nm>	[1..1]	Text		39
	Address <Adr>	[1..1]	±		39
	PartyB <PtyB>	[1..1]			40
	Identification <Id>	[1..1]			40
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	41
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		41
Or}	NameAndAddress <NmAndAdr>	[1..1]			41
	Name <Nm>	[1..1]	Text		41
	Address <Adr>	[1..1]	±		41

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CCPMemberType <CCPMmbTp>	[0..1]	CodeSet		42
	ServicingPartyB <SvcgPtyB>	[0..1]			42
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	42
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		43
Or}	NameAndAddress <NmAndAdr>	[1..1]			43
	Name <Nm>	[1..1]	Text		43
	Address <Adr>	[1..1]	±		43
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		44
	ExposureType <XpsrTp>	[0..1]	CodeSet		44
	ValuationDate <ValtnDt>	[1..1]	±		46
	Agreement <Agrmt>	[0..1]			46
	AgreementDetails <AgrmtDtls>	[1..1]	Text		46
	AgreementIdentification <AgrmtId>	[0..1]	Text		47
	AgreementDate <AgrmtDt>	[1..1]	Date		47
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	47
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		47
	CollateralReport <CollRpt>	[1..*]			47
	AccountIdentification <AcctId>	[1..1]	±		51
	ReportSummary <RptSummry>	[1..1]			51
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C5	52
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C5	53
	ExposureType <XpsrTp>	[1..1]	CodeSet		53
	TotalValueOfCollateral <TtlValOfColl>	[1..1]	Amount	C1, C5	55
	NetExcessDeficit <NetXcssDfcit>	[0..1]	Amount	C1, C5	55
	NetExcessDeficitIndicator <NetXcssDfcitInd>	[0..1]	CodeSet		56
	ValuationDateTime <ValtnDtTm>	[1..1]	DateTime		56
	RequestedSettlementDate <ReqdSttlmDt>	[0..1]	Date		56
	SummaryDetails <SummryDtls>	[0..1]			56
	ThresholdAmount <ThrshldAmt>	[0..1]	Amount	C1, C5	57
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		58
	PreHaircutCollateralValue <PreHrcutCollVal>	[0..1]	Amount	C1, C5	58

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AdjustedExposure <AdjstdXpsr>	[0..1]	Amount	C1, C5	58
	CollateralRequired <CollReqrd>	[0..1]	Amount	C1, C5	59
	ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy>	[0..*]			59
	ReturnExcessCashType <RtrXcssCshTp>	[1..1]			59
{Or	Code <Cd>	[1..1]	CodeSet		60
Or}	Proprietary <Prtry>	[1..1]	±		60
	CashCollateralCurrency <CshCollCcy>	[1..1]	CodeSet	C2	60
	MinimumTransferAmount <MinTrfAmt>	[0..1]	Amount	C1, C5	61
	RoundingAmount <RndgAmt>	[0..1]	Amount	C1, C5	61
	PreviousExposureValue <PrvsXpsrVal>	[0..1]	Amount	C1, C5	61
	PreviousCollateralValue <PrvsCollVal>	[0..1]	Amount	C1, C5	62
	TotalPendingIncomingCollateral <TtlPdgIncmgColl>	[0..1]	Amount	C1, C5	62
	TotalPendingOutgoingCollateral <TtlPdgOutgngColl>	[0..1]	Amount	C1, C5	63
	TotalAccruedInterestAmount <TtlAcrdIntrstAmt>	[0..1]	Amount	C1, C5	63
	TotalFees <TtlFees>	[0..1]	Amount	C1, C5	63
	CollateralValuation <CollValtn>	[0..*]			64
	CollateralIdentification <CollId>	[0..1]	Text		67
	CollateralType <CollTp>	[1..1]	CodeSet		67
	CollateralDirection <CollDrctn>	[0..1]	CodeSet		68
	SettlementStatus <SttlmSts>	[1..1]	CodeSet		68
	AppliedExcessIndicator <ApldXcssInd>	[0..1]	CodeSet		68
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity		69
	ValuationAmounts <ValtnAmts>	[1..1]			69
	CollateralAmount <CollAmt>	[1..1]	Amount	C1, C5	69
	ReportedCurrencyAndAmount <RptdCcyAndAmt>	[1..1]	Amount	C1, C5	70
	MarketValueAmount <MktValAmt>	[1..1]	Amount	C1, C5	70
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	Amount	C1, C5	70
	FeesAndCommissions <FeesAndComssns>	[0..1]	Amount	C1, C5	71
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		71
	ExchangeRate <XchgRate>	[0..1]	Rate		74
	CurrencyHaircut <CcyHrcut>	[0..1]	Rate		74

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AdjustedRate <AdjstdRate>	[0..1]	Rate		74
	SecuritiesCollateral <SctiesColl>	[0..1]			75
	AssetNumber <AsstNb>	[0..1]	Text		75
	SecurityIdentification <Sctyld>	[1..1]	±	C6, C7, C8, C9, C10	76
	MaturityDate <MtrtyDt>	[0..1]	±		77
	CollateralOwnership <CollOwnrsh>	[0..1]			77
	Proprietary <Prtry>	[1..1]	Indicator		77
	ClientName <ClntNm>	[0..1]			77
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	78
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		78
Or}	NameAndAddress <NmAndAdr>	[1..1]			78
	Name <Nm>	[1..1]	Text		79
	Address <Adr>	[1..1]	±		79
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		79
	Quantity <Qty>	[1..1]	±		79
	BlockedQuantity <BlckdQty>	[0..1]	±		80
	Price <Pric>	[0..1]	±		80
	MarketValue <MktVal>	[0..1]	Amount	C1, C5	80
	Haircut <Hrcut>	[0..1]	Rate		81
	CollateralValue <CollVal>	[0..1]	Amount	C1, C5	81
	ValueDate <ValDt>	[0..1]	Date		81
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		81
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		82
	CashCollateral <CshColl>	[0..1]	±		82
	OtherCollateral <OthrColl>	[0..1]			83
	AssetNumber <AsstNb>	[0..1]	Text		85
	LetterOfCreditIdentification <LtrOfCdtld>	[0..1]	Text		85
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C1, C5	85
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C1, C5	85
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		86
	CollateralOwnership <CollOwnrsh>	[0..1]			86

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	Indicator		86
	ClientName <CIntNm>	[0..1]			86
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	87
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		87
Or}	NameAndAddress <NmAndAdr>	[1..1]			87
	Name <Nm>	[1..1]	Text		88
	Address <Adr>	[1..1]	±		88
	IssueDate <IssDt>	[0..1]	±		88
	ExpiryDate <XpryDt>	[0..1]	±		88
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		89
	Issuer <Issr>	[0..1]			89
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	89
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		90
Or}	NameAndAddress <NmAndAdr>	[1..1]			90
	Name <Nm>	[1..1]	Text		90
	Address <Adr>	[1..1]	±		90
	BlockedQuantity <BlckdQty>	[0..1]	±		91
	ValueDate <ValDt>	[0..1]	Date		91
	ExchangeRate <XchgRate>	[0..1]	Rate		91
	MarketValue <MktVal>	[0..1]	Amount	C1, C5	91
	Haircut <Hrcut>	[0..1]	Rate		92
	CollateralValue <CollVal>	[1..1]	Amount	C1, C5	92
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		92
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		93
	SupplementaryData <SplmtryData>	[0..*]	±	C11	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 Country

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

C5 CurrencyAmount

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

Note: The decimal separator is a dot.

C6 DescriptionPresenceRule

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

C7 DescriptionUsageRule

Description must be used alone as the last resort.

C8 ISINGuideline

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

C9 ISINPresenceRule

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

C10 OtherIdentificationPresenceRule

If OtherIdentification is not present then either ISIN or Description 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.

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 ReportParameters <RptParams>

Presence: [1..1]

Definition: Provides information about the report such as the report identification, the report date and time or the report frequency.

ReportParameters <RptParams> contains the following **ReportParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportIdentification <RptId>	[1..1]	Text		33
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		33
	Frequency <Frqcy>	[1..1]	CodeSet		33
	ReportCurrency <RptCcy>	[1..1]	CodeSet	C1	33
	CalculationDate <ClctnDt>	[0..1]	DateTime		34

3.4.1.1 ReportIdentification <RptId>

Presence: [1..1]

Definition: Unique identification of the report.

Datatype: "Max35Text" on page 135

3.4.1.2 ReportDateAndTime <RptDtAndTm>

Presence: [1..1]

Definition: Date (and time) at which the report was created.

ReportDateAndTime <RptDtAndTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 102 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		102
Or}	DateTime <DtTm>	[1..1]	DateTime		103

3.4.1.3 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the report.

Datatype: "EventFrequency6Code" on page 123

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

3.4.1.4 ReportCurrency <RptCcy>

Presence: [1..1]

Definition: Currency used for the calculation of the guarantee fund.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 118

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.

3.4.1.5 CalculationDate <ClctnDt>

Presence: [0..1]

Definition: Date of calculation of the deficit (if any).

Datatype: "ISODateTime" on page 132

3.4.2 Pagination <Pgntn>

Presence: [0..1]

Definition: Specifies the page number and an indicator of whether it is the only or last page, or if there are additional pages.

Pagination <Pgntn> contains the following elements (see "Pagination1" on page 111 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		111
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		111

3.4.3 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]			36
	Identification <Id>	[1..1]			36
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	36
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		37
Or}	NameAndAddress <NmAndAdr>	[1..1]			37
	Name <Nm>	[1..1]	Text		37
	Address <Adr>	[1..1]	±		37
	CCPMemberType <CCPMmbTp>	[0..1]	CodeSet		38
	ServicingPartyA <SvcgPtyA>	[0..1]			38
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	38
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		39
Or}	NameAndAddress <NmAndAdr>	[1..1]			39
	Name <Nm>	[1..1]	Text		39
	Address <Adr>	[1..1]	±		39
	PartyB <PtyB>	[1..1]			40
	Identification <Id>	[1..1]			40
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	41
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		41
Or}	NameAndAddress <NmAndAdr>	[1..1]			41
	Name <Nm>	[1..1]	Text		41
	Address <Adr>	[1..1]	±		41
	CCPMemberType <CCPMmbTp>	[0..1]	CodeSet		42
	ServicingPartyB <SvcgPtyB>	[0..1]			42
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	42
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		43
Or}	NameAndAddress <NmAndAdr>	[1..1]			43
	Name <Nm>	[1..1]	Text		43
	Address <Adr>	[1..1]	±		43
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		44
	ExposureType <XpsrTp>	[0..1]	CodeSet		44
	ValuationDate <ValtnDt>	[1..1]	±		46

3.4.3.1 PartyA <PtyA>

Presence: [1..1]

Definition: One of the entities associated with the collateral agreement and type of the CCP membership type where the counterparty is a CCP.

PartyA <PtyA> contains the following **PartyIdentification242** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			36
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	36
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		37
Or}	NameAndAddress <NmAndAdr>	[1..1]			37
	Name <Nm>	[1..1]	Text		37
	Address <Adr>	[1..1]	±		37
	CCPMemberType <CCPMmbTp>	[0..1]	CodeSet		38

3.4.3.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	36
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		37
Or}	NameAndAddress <NmAndAdr>	[1..1]			37
	Name <Nm>	[1..1]	Text		37
	Address <Adr>	[1..1]	±		37

3.4.3.1.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 133

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.

3.4.3.1.1.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <Prtryld> contains the following elements (see "[GenericIdentification36](#)" on page 107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		108

3.4.3.1.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		37
	Address <Adr>	[1..1]	±		37

3.4.3.1.1.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "[Max70Text](#)" on page 136

3.4.3.1.1.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see "PostalAddress2" on page 115 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		115
	PostCodeIdentification <PstCdId>	[1..1]	Text		116
	TownName <TwnNm>	[1..1]	Text		116
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		116
	Country <Ctry>	[1..1]	CodeSet	C3	116

3.4.3.1.2 CCPMemberType <CCPMmbTp>

Presence: [0..1]

Definition: Type of membership the collateral provider holds with the CCP.

Datatype: "CCPMemberType1Code" on page 119

CodeName	Name	Definition
ACMB	AgentClearingMember	Agent Clearing Member.
CCPX	ClearingHouse	Clearing House.
DCMB	DirectClearingMember	Direct Clearing Member.
FCMC	FuturesCommissionMerchant	Futures Commission Merchant.
GCMB	GeneralClearingMember	General Clearing Member.
SCMB	SponsoredClearingMember	Sponsored Clearing Member.

3.4.3.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	38
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		39
Or}	NameAndAddress <NmAndAdr>	[1..1]			39
	Name <Nm>	[1..1]	Text		39
	Address <Adr>	[1..1]	±		39

3.4.3.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 133

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.

3.4.3.2.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification36" on page 107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		108

3.4.3.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		39
	Address <Adr>	[1..1]	±		39

3.4.3.2.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max70Text" on page 136

3.4.3.2.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see "PostalAddress2" on page 115 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		115
	PostCodeIdentification <PstCdId>	[1..1]	Text		116
	TownName <TwnNm>	[1..1]	Text		116
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		116
	Country <Ctry>	[1..1]	CodeSet	C3	116

3.4.3.3 PartyB <PtyB>

Presence: [1..1]

Definition: Other entity associated with the collateral agreement and type of the CCP membership type where the counterparty is a CCP.

PartyB <PtyB> contains the following **PartyIdentification242** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			40
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	41
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		41
Or}	NameAndAddress <NmAndAdr>	[1..1]			41
	Name <Nm>	[1..1]	Text		41
	Address <Adr>	[1..1]	±		41
	CCPMemberType <CCPMmbTp>	[0..1]	CodeSet		42

3.4.3.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	41
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		41
Or}	NameAndAddress <NmAndAdr>	[1..1]			41
	Name <Nm>	[1..1]	Text		41
	Address <Adr>	[1..1]	±		41

3.4.3.3.1.1 AnyBIC <AnyBIC>*Presence:* [1..1]*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.*Impacted by:* C3 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 133**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.

3.4.3.3.1.2 ProprietaryIdentification <PrtryId>*Presence:* [1..1]*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		108

3.4.3.3.1.3 NameAndAddress <NmAndAdr>*Presence:* [1..1]*Definition:* Name by which a party is known and which is usually used to identify that party.**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		41
	Address <Adr>	[1..1]	±		41

3.4.3.3.1.3.1 Name <Nm>*Presence:* [1..1]*Definition:* Name by which a party is known and which is usually used to identify that party.*Datatype:* "Max70Text" on page 136**3.4.3.3.1.3.2 Address <Adr>***Presence:* [1..1]*Definition:* Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see "PostalAddress2" on page 115 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		115
	PostCodeIdentification <PstCdId>	[1..1]	Text		116
	TownName <TwnNm>	[1..1]	Text		116
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		116
	Country <Ctry>	[1..1]	CodeSet	C3	116

3.4.3.3.2 CCPMemberType <CCPMmbTp>

Presence: [0..1]

Definition: Type of membership the collateral provider holds with the CCP.

Datatype: "CCPMemberType1Code" on page 119

CodeName	Name	Definition
ACMB	AgentClearingMember	Agent Clearing Member.
CCPX	ClearingHouse	Clearing House.
DCMB	DirectClearingMember	Direct Clearing Member.
FCMC	FuturesCommissionMerchant	Futures Commission Merchant.
GCMB	GeneralClearingMember	General Clearing Member.
SCMB	SponsoredClearingMember	Sponsored Clearing Member.

3.4.3.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	42
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		43
Or}	NameAndAddress <NmAndAdr>	[1..1]			43
	Name <Nm>	[1..1]	Text		43
	Address <Adr>	[1..1]	±		43

3.4.3.4.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 133

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.

3.4.3.4.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification36" on page 107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		108

3.4.3.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		43
	Address <Adr>	[1..1]	±		43

3.4.3.4.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max70Text" on page 136

3.4.3.4.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see "PostalAddress2" on page 115 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		115
	PostCodeIdentification <PstCdId>	[1..1]	Text		116
	TownName <TwnNm>	[1..1]	Text		116
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		116
	Country <Ctry>	[1..1]	CodeSet	C3	116

3.4.3.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount3" on page 96 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		97
	Type <Tp>	[0..1]	±		97
	Name <Nm>	[0..1]	Text		97

3.4.3.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType8Code" on page 125

CodeName	Name	Definition
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.

CodeName	Name	Definition
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
MGLD	MarginLending	Margin lending transaction.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRCP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
ESCL	SuggestedCreditLine	Suggested credit line.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
ECTR	TotalCredit	Total credit.
ECFR	TotalCreditFreezing	Total credit freezing.
EMLO	TotalMarginalLending	Total marginal lending.
EMLI	TotalMarginalLendingInterest	Total marginal lending interest.
EOIM	TotalInitialMarginOnOutstandingLiquidity	Total initial margin on outstanding liquidity providing open market operations.
EOMI	TotalOpenMarketCreditOperationsInterest	Total open market credit operations interest.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.
TRBD	TreasuryBonds	Trading of treasury bonds.
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
EOMO	TotalOpenMarketCreditOperations	Total open market credit operations.

3.4.3.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 102 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		102
Or}	DateTime <DtTm>	[1..1]	DateTime		103

3.4.4 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		46
	AgreementIdentification <AgrmtId>	[0..1]	Text		47
	AgreementDate <AgrmtDt>	[1..1]	Date		47
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	47
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		47

3.4.4.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: "[Max140Text](#)" on page 135

3.4.4.2 AgreementIdentification <AgrmtId>*Presence:* [0..1]*Definition:* Common reference to the agreement between the two counterparties.*Datatype:* "Max140Text" on page 135**3.4.4.3 AgreementDate <AgrmtDt>***Presence:* [1..1]*Definition:* Date on which the collateral agreement was signed.*Datatype:* "ISODate" on page 132**3.4.4.4 BaseCurrency <BaseCcy>***Presence:* [1..1]*Definition:* Denomination currency as specified in the collateral agreement.*Impacted by:* C1 "ActiveCurrency"*Datatype:* "ActiveCurrencyCode" on page 118**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.

3.4.4.5 AgreementFramework <AgrmtFrmwk>*Presence:* [0..1]*Definition:* Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 111 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		112
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		112

3.4.5 CollateralReport <CollRpt>*Presence:* [1..*]*Definition:* Details of the collateral.

CollateralReport <CollRpt> contains the following **Collateral43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountIdentification <AcctId>	[1..1]	±		51
	ReportSummary <RptSummry>	[1..1]			51
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C5	52
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C5	53
	ExposureType <XpsrTp>	[1..1]	CodeSet		53
	TotalValueOfCollateral <TtlValOfColl>	[1..1]	Amount	C1, C5	55
	NetExcessDeficit <NetXcssDfcit>	[0..1]	Amount	C1, C5	55
	NetExcessDeficitIndicator <NetXcssDfcitInd>	[0..1]	CodeSet		56
	ValuationDateTime <ValtnDtTm>	[1..1]	DateTime		56
	RequestedSettlementDate <ReqdSttlmDt>	[0..1]	Date		56
	SummaryDetails <SummryDtls>	[0..1]			56
	ThresholdAmount <ThrshldAmt>	[0..1]	Amount	C1, C5	57
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		58
	PreHaircutCollateralValue <PreHrcutCollVal>	[0..1]	Amount	C1, C5	58
	AdjustedExposure <AdjstdXpsr>	[0..1]	Amount	C1, C5	58
	CollateralRequired <CollReqrd>	[0..1]	Amount	C1, C5	59
	ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy>	[0..*]			59
	ReturnExcessCashType <RtrXcssCshTp>	[1..1]			59
{Or	Code <Cd>	[1..1]	CodeSet		60
Or}	Proprietary <Prtry>	[1..1]	±		60
	CashCollateralCurrency <CshCollCcy>	[1..1]	CodeSet	C2	60
	MinimumTransferAmount <MinTrfAmt>	[0..1]	Amount	C1, C5	61
	RoundingAmount <RndgAmt>	[0..1]	Amount	C1, C5	61
	PreviousExposureValue <PrvsXpsrVal>	[0..1]	Amount	C1, C5	61
	PreviousCollateralValue <PrvsCollVal>	[0..1]	Amount	C1, C5	62
	TotalPendingIncomingCollateral <TtlPdgIncmgColl>	[0..1]	Amount	C1, C5	62
	TotalPendingOutgoingCollateral <TtlPdgOutgngColl>	[0..1]	Amount	C1, C5	63
	TotalAccruedInterestAmount <TtlAcrdIntrstAmt>	[0..1]	Amount	C1, C5	63
	TotalFees <TtlFees>	[0..1]	Amount	C1, C5	63
	CollateralValuation <CollValtn>	[0..*]			64

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		67
	CollateralType <CollTp>	[1..1]	CodeSet		67
	CollateralDirection <CollDrctn>	[0..1]	CodeSet		68
	SettlementStatus <SttlmSts>	[1..1]	CodeSet		68
	AppliedExcessIndicator <ApldXcssInd>	[0..1]	CodeSet		68
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity		69
	ValuationAmounts <ValtnAmts>	[1..1]			69
	CollateralAmount <CollAmt>	[1..1]	Amount	C1, C5	69
	ReportedCurrencyAndAmount <RptdCcyAndAmt>	[1..1]	Amount	C1, C5	70
	MarketValueAmount <MktValAmt>	[1..1]	Amount	C1, C5	70
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	Amount	C1, C5	70
	FeesAndCommissions <FeesAndComssns>	[0..1]	Amount	C1, C5	71
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		71
	ExchangeRate <XchgRate>	[0..1]	Rate		74
	CurrencyHaircut <CcyHrcut>	[0..1]	Rate		74
	AdjustedRate <AdjstdRate>	[0..1]	Rate		74
	SecuritiesCollateral <SctiesColl>	[0..1]			75
	AssetNumber <AsstNb>	[0..1]	Text		75
	SecurityIdentification <Sctyld>	[1..1]	±	C6, C7, C8, C9, C10	76
	MaturityDate <MtrtyDt>	[0..1]	±		77
	CollateralOwnership <CollOwnrsh>	[0..1]			77
	Proprietary <Prtry>	[1..1]	Indicator		77
	ClientName <ClntNm>	[0..1]			77
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	78
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		78
Or}	NameAndAddress <NmAndAdr>	[1..1]			78
	Name <Nm>	[1..1]	Text		79
	Address <Adr>	[1..1]	±		79
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		79
	Quantity <Qty>	[1..1]	±		79
	BlockedQuantity <BlckdQty>	[0..1]	±		80

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Price <Pric>	[0..1]	±		80
	MarketValue <MktVal>	[0..1]	Amount	C1, C5	80
	Haircut <Hrcut>	[0..1]	Rate		81
	CollateralValue <CollVal>	[0..1]	Amount	C1, C5	81
	ValueDate <ValDt>	[0..1]	Date		81
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		81
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		82
	CashCollateral <CshColl>	[0..1]	±		82
	OtherCollateral <OthrColl>	[0..1]			83
	AssetNumber <AsstNb>	[0..1]	Text		85
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		85
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C1, C5	85
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C1, C5	85
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		86
	CollateralOwnership <CollOwnrsh>	[0..1]			86
	Proprietary <Prtry>	[1..1]	Indicator		86
	ClientName <ClntNm>	[0..1]			86
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	87
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		87
Or}	NameAndAddress <NmAndAdr>	[1..1]			87
	Name <Nm>	[1..1]	Text		88
	Address <Adr>	[1..1]	±		88
	IssueDate <IsseDt>	[0..1]	±		88
	ExpiryDate <XpryDt>	[0..1]	±		88
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		89
	Issuer <Issr>	[0..1]			89
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	89
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		90
Or}	NameAndAddress <NmAndAdr>	[1..1]			90
	Name <Nm>	[1..1]	Text		90
	Address <Adr>	[1..1]	±		90

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockedQuantity <BlckdQty>	[0..1]	±		91
	ValueDate <ValDt>	[0..1]	Date		91
	ExchangeRate <XchgRate>	[0..1]	Rate		91
	MarketValue <MktVal>	[0..1]	Amount	C1, C5	91
	Haircut <Hrcut>	[0..1]	Rate		92
	CollateralValue <CollVal>	[1..1]	Amount	C1, C5	92
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		92
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		93

3.4.5.1 AccountIdentification <AcctId>

Presence: [1..1]

Definition: Provides information about the collateral account, that is the identification, the type and optionally the name.

AccountIdentification <AcctId> contains the following elements (see "[CollateralAccount3](#)" on page 96 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		97
	Type <Tp>	[0..1]	±		97
	Name <Nm>	[0..1]	Text		97

3.4.5.2 ReportSummary <RptSummry>

Presence: [1..1]

Definition: Summary of the collateral valuation.

ReportSummary <RptSummry> contains the following **Summary2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C5	52
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C5	53
	ExposureType <XpsrTp>	[1..1]	CodeSet		53
	TotalValueOfCollateral <TtlValOfColl>	[1..1]	Amount	C1, C5	55
	NetExcessDeficit <NetXcssDfcit>	[0..1]	Amount	C1, C5	55
	NetExcessDeficitIndicator <NetXcssDfcitInd>	[0..1]	CodeSet		56
	ValuationDateTime <ValtnDtTm>	[1..1]	DateTime		56
	RequestedSettlementDate <ReqdSttlmDt>	[0..1]	Date		56
	SummaryDetails <SummryDtls>	[0..1]			56
	ThresholdAmount <ThrshldAmt>	[0..1]	Amount	C1, C5	57
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		58
	PreHaircutCollateralValue <PreHrcutCollVal>	[0..1]	Amount	C1, C5	58
	AdjustedExposure <AdjstdXpsr>	[0..1]	Amount	C1, C5	58
	CollateralRequired <CollReqrd>	[0..1]	Amount	C1, C5	59
	ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy>	[0..*]			59
	ReturnExcessCashType <RtrXcssCshTp>	[1..1]			59
{Or	Code <Cd>	[1..1]	CodeSet		60
Or}	Proprietary <Prtry>	[1..1]	±		60
	CashCollateralCurrency <CshCollCcy>	[1..1]	CodeSet	C2	60
	MinimumTransferAmount <MinTrfAmt>	[0..1]	Amount	C1, C5	61
	RoundingAmount <RndgAmt>	[0..1]	Amount	C1, C5	61
	PreviousExposureValue <PrvsXpsrVal>	[0..1]	Amount	C1, C5	61
	PreviousCollateralValue <PrvsCollVal>	[0..1]	Amount	C1, C5	62
	TotalPendingIncomingCollateral <TtlPdglncmgColl>	[0..1]	Amount	C1, C5	62
	TotalPendingOutgoingCollateral <TtlPdgloutgngColl>	[0..1]	Amount	C1, C5	63
	TotalAccruedInterestAmount <TtlAcrdIntrstAmt>	[0..1]	Amount	C1, C5	63
	TotalFees <TtlFees>	[0..1]	Amount	C1, C5	63

3.4.5.2.1 ExposedAmountPartyA <XpsdAmtPtyA>

Presence: [0..1]

Definition: Sum of the exposures of all transactions which are in the favour of party A. That is, all transactions which would have an amount payable by party B to party A if they were being terminated.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.2.2 ExposedAmountPartyB <XpsdAmtPtyB>

Presence: [0..1]

Definition: Sum of the exposures of all transactions which are in the favour of party B. That is, all transactions which would have an amount payable by party A to party B if they were being terminated.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.2.3 ExposureType <XpsrTp>

Presence: [1..1]

Definition: Underlying business area/type of trade that triggered the posting of collateral.

Datatype: "ExposureType8Code" on page 125

CodeName	Name	Definition
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.

CodeName	Name	Definition
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
MGLD	MarginLending	Margin lending transaction.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
ESCL	SuggestedCreditLine	Suggested credit line.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
ECTR	TotalCredit	Total credit.
ECFR	TotalCreditFreezing	Total credit freezing.
EMLO	TotalMarginalLending	Total marginal lending.
EMLI	TotalMarginalLendingInterest	Total marginal lending interest.

CodeName	Name	Definition
EOIM	TotalInitialMarginOnOutstandingLiquidity	Total initial margin on outstanding liquidity providing open market operations.
EOMI	TotalOpenMarketCreditOperationsInterest	Total open market credit operations interest.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.
TRBD	TreasuryBonds	Trading of treasury bonds.
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
EOMO	TotalOpenMarketCreditOperations	Total open market credit operations.

3.4.5.2.4 TotalValueOfCollateral <TtIValOfColl>

Presence: [1..1]

Definition: Total value of the collateral (post-haircut) held by the exposed party.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.2.5 NetExcessDeficit <NetXcssDfcit>

Presence: [0..1]

Definition: Amount of collateral in excess or deficit compared to the exposure.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.2.6 NetExcessDeficitIndicator <NetXcssDfcitInd>

Presence: [0..1]

Definition: Indicates whether the collateral actually posted is a long or a short position.

Datatype: "ShortLong1Code" on page 131

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

3.4.5.2.7 ValuationDateTime <ValtnDtTm>

Presence: [1..1]

Definition: Date/time at which the collateral was valued.

Datatype: "ISODatetime" on page 132

3.4.5.2.8 RequestedSettlementDate <ReqdSttlmDt>

Presence: [0..1]

Definition: Date on which the instructing party requests settlement of the collateral to take place.

Datatype: "ISODate" on page 132

3.4.5.2.9 SummaryDetails <SummryDtls>

Presence: [0..1]

Definition: Additional details on the valuation of the collateral that is posted.

SummaryDetails <SummryDtls> contains the following **SummaryAmounts2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ThresholdAmount <ThrshldAmt>	[0..1]	Amount	C1, C5	57
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		58
	PreHaircutCollateralValue <PreHrcutCollVal>	[0..1]	Amount	C1, C5	58
	AdjustedExposure <AdjstdXpsr>	[0..1]	Amount	C1, C5	58
	CollateralRequired <CollReqrd>	[0..1]	Amount	C1, C5	59
	ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy>	[0..*]			59
	ReturnExcessCashType <RtrXcssCshTp>	[1..1]			59
{Or	Code <Cd>	[1..1]	CodeSet		60
Or}	Proprietary <Prtry>	[1..1]	±		60
	CashCollateralCurrency <CshCollCcy>	[1..1]	CodeSet	C2	60
	MinimumTransferAmount <MinTrfAmt>	[0..1]	Amount	C1, C5	61
	RoundingAmount <RndgAmt>	[0..1]	Amount	C1, C5	61
	PreviousExposureValue <PrvsXpsrVal>	[0..1]	Amount	C1, C5	61
	PreviousCollateralValue <PrvsCollVal>	[0..1]	Amount	C1, C5	62
	TotalPendingIncomingCollateral <TtlPdgIncmgColl>	[0..1]	Amount	C1, C5	62
	TotalPendingOutgoingCollateral <TtlPdgOutgngColl>	[0..1]	Amount	C1, C5	63
	TotalAccruedInterestAmount <TtlAcrdIntrstAmt>	[0..1]	Amount	C1, C5	63
	TotalFees <TtlFees>	[0..1]	Amount	C1, C5	63

3.4.5.2.9.1 ThresholdAmount <ThrshldAmt>

Presence: [0..1]

Definition: Amount of unsecured exposure a counterparty will accept before issuing a margin call in the base currency.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.2.9.2 ThresholdType <ThrshldTp>

Presence: [0..1]

Definition: Specifies if the threshold amount is secured or unsecured.

Datatype: "ThresholdType1Code" on page 132

CodeName	Name	Definition
SECU	Secured	Means that once the threshold is breached, collateral must be posted to cover the full exposure.
UNSE	Unsecured	Means that the threshold provides a predetermined level of free trading. Once the threshold is breached, collateral must be posted to cover the exposure over and above the threshold level.

3.4.5.2.9.3 PreHaircutCollateralValue <PreHrcutCollVal>

Presence: [0..1]

Definition: Total value of posted collateral (pre-haircut) held by the taker.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.2.9.4 AdjustedExposure <AdjstdXpsr>

Presence: [0..1]

Definition: Total amount of collateral required (unrounded).

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.2.9.5 CollateralRequired <CollReqrd>

Presence: [0..1]

Definition: Total amount of collateral required (rounded).

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.2.9.6 ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy>

Presence: [0..*]

Definition: Indicates if excess cash collateral in the currency is automatically returned as per the collateral provider's Excess Cash Margin Instruction (colr.017).

ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy> contains the following **ReturnExcessCash1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReturnExcessCashType <RtrXcssCshTp>	[1..1]			59
{Or	Code <Cd>	[1..1]	CodeSet		60
Or}	Proprietary <Prtry>	[1..1]	±		60
	CashCollateralCurrency <CshCollCcy>	[1..1]	CodeSet	C2	60

3.4.5.2.9.6.1 ReturnExcessCashType <RtrXcssCshTp>

Presence: [1..1]

Definition: Identifies the return excess cash type.

ReturnExcessCashType <RtrXcssCshTp> contains one of the following **ReturnExcessCash1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		60
Or}	Proprietary <Prtry>	[1..1]	±		60

3.4.5.2.9.6.1.1 Code <Cd>

Presence: [1..1]

Definition: Return excess cash type expressed as a code.

Datatype: "ReturnExcessCash1Code" on page 130

CodeName	Name	Definition
RTND	AutomaticallyReturned	Excess cash in the currency is returned.
RTDN	NoAutomaticReturn	Automatic return of excess cash has not been requested for the currency.
SSPD	Suspended	Automatic return of cash is temporarily suspended (for example due to a currency holiday).

3.4.5.2.9.6.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Return excess cash type expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		107

3.4.5.2.9.6.2 CashCollateralCurrency <CshCollCcy>

Presence: [1..1]

Definition: Currency of the cash collateral.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 119

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.

3.4.5.2.9.7 MinimumTransferAmount <MinTrfAmt>

Presence: [0..1]

Definition: Minimum amount to pay/receive as specified in the agreement in the base currency (to avoid the need to transfer an inconveniently small amount of collateral).

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.2.9.8 RoundingAmount <RndgAmt>

Presence: [0..1]

Definition: Amount specified to avoid the need to transfer uneven amounts of collateral.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.2.9.9 PreviousExposureValue <PrvsXpsrVal>

Presence: [0..1]

Definition: Exposure value at previous valuation.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.2.9.10 PreviousCollateralValue <PrvsCollVal>

Presence: [0..1]

Definition: Value of collateral at previous valuation.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.2.9.11 TotalPendingIncomingCollateral <TtlPdgIncmgColl>

Presence: [0..1]

Definition: Value of incoming collateral, to be settled.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.2.9.12 TotalPendingOutgoingCollateral <TtlPdgOutgngColl>

Presence: [0..1]

Definition: Value of outgoing collateral, to be settled.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.2.9.13 TotalAccruedInterestAmount <TtlAcrdIntrstAmt>

Presence: [0..1]

Definition: Sum of accrued interest.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.2.9.14 TotalFees <TtlFees>

Presence: [0..1]

Definition: Sum of fees/commissions.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.3 CollateralValuation <CollValtn>

Presence: [0..*]

Definition: Additional information about the collateral valuation that has been posted.

CollateralValuation <CollValtn> contains the following **CollateralValuation12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		67
	CollateralType <CollTp>	[1..1]	CodeSet		67
	CollateralDirection <CollDrctn>	[0..1]	CodeSet		68
	SettlementStatus <SttlmSts>	[1..1]	CodeSet		68
	AppliedExcessIndicator <ApldXcssInd>	[0..1]	CodeSet		68
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity		69
	ValuationAmounts <ValtnAmts>	[1..1]			69
	CollateralAmount <CollAmt>	[1..1]	Amount	C1, C5	69
	ReportedCurrencyAndAmount <RptdCcyAndAmt>	[1..1]	Amount	C1, C5	70
	MarketValueAmount <MktValAmt>	[1..1]	Amount	C1, C5	70
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	Amount	C1, C5	70
	FeesAndCommissions <FeesAndComssns>	[0..1]	Amount	C1, C5	71
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		71
	ExchangeRate <XchgRate>	[0..1]	Rate		74
	CurrencyHaircut <CcyHrcut>	[0..1]	Rate		74
	AdjustedRate <AdjstdRate>	[0..1]	Rate		74
	SecuritiesCollateral <SctiesColl>	[0..1]			75
	AssetNumber <AsstNb>	[0..1]	Text		75
	SecurityIdentification <SctyId>	[1..1]	±	C6, C7, C8, C9, C10	76
	MaturityDate <MtrtyDt>	[0..1]	±		77
	CollateralOwnership <CollOwnrsh>	[0..1]			77
	Proprietary <Prtry>	[1..1]	Indicator		77
	ClientName <ClntNm>	[0..1]			77
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	78
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		78
Or}	NameAndAddress <NmAndAdr>	[1..1]			78
	Name <Nm>	[1..1]	Text		79
	Address <Adr>	[1..1]	±		79
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		79
	Quantity <Qty>	[1..1]	±		79

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockedQuantity <BlckdQty>	[0..1]	±		80
	Price <Pric>	[0..1]	±		80
	MarketValue <MktVal>	[0..1]	Amount	C1, C5	80
	Haircut <Hrcut>	[0..1]	Rate		81
	CollateralValue <CollVal>	[0..1]	Amount	C1, C5	81
	ValueDate <ValDt>	[0..1]	Date		81
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		81
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		82
	CashCollateral <CshColl>	[0..1]	±		82
	OtherCollateral <OthrColl>	[0..1]			83
	AssetNumber <AsstNb>	[0..1]	Text		85
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		85
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C1, C5	85
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C1, C5	85
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		86
	CollateralOwnership <CollOwnrsh>	[0..1]			86
	Proprietary <Prtry>	[1..1]	Indicator		86
	ClientName <CIntNm>	[0..1]			86
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	87
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		87
Or}	NameAndAddress <NmAndAdr>	[1..1]			87
	Name <Nm>	[1..1]	Text		88
	Address <Adr>	[1..1]	±		88
	IssueDate <IsseDt>	[0..1]	±		88
	ExpiryDate <XpryDt>	[0..1]	±		88
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		89
	Issuer <Issr>	[0..1]			89
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	89
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		90
Or}	NameAndAddress <NmAndAdr>	[1..1]			90
	Name <Nm>	[1..1]	Text		90

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Address <Adr>	[1..1]	±		90
	BlockedQuantity <BlckdQty>	[0..1]	±		91
	ValueDate <ValDt>	[0..1]	Date		91
	ExchangeRate <XchgRate>	[0..1]	Rate		91
	MarketValue <MktVal>	[0..1]	Amount	C1, C5	91
	Haircut <Hrcut>	[0..1]	Rate		92
	CollateralValue <CollVal>	[1..1]	Amount	C1, C5	92
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		92
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		93

3.4.5.3.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Identification of the valued collateral.

Datatype: "Max35Text" on page 135

3.4.5.3.2 CollateralType <CollTp>

Presence: [1..1]

Definition: Type of collateral used.

Datatype: "CollateralType8Code" on page 122

CodeName	Name	Definition
COMO	TotalCollateralAffectedToOpenMarketOperations	Total collateral affected to open market operations.
CCCL	TotalCreditClaims	Total credit claims.
CEMC	TotalExternallyManagedCollateralApartFromCreditClaims	Total externally managed collateral apart from credit claims.
CXCC	TotalExternallyManagedCollateralForCreditClaim	Total externally managed collateral for credit claims.
CFDT	TotalFixedTermDeposit	Total fixed term deposit used as collateral.
CFTI	TotalInterestForFixedTermDeposit	Total interest for fixed term Deposit used as collateral.
CTRC	TotalTripartyCollateral	Total triparty collateral.
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms

CodeName	Name	Definition
		and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.
CTCO	TotalCollateralOperations	Total collateral operations.
CCVR	TotalCollateralValueAfterRelativeCreditLimit	Total collateral value after relative credit limit.

3.4.5.3.3 CollateralDirection <CollDrctn>

Presence: [0..1]

Definition: Direction of the collateral being reported.

Datatype: "CollateralDirection1Code" on page 120

CodeName	Name	Definition
CDPA	CollateralDueToPartyA	Collateral is due to party A.
CDPB	CollateralDueToPartyB	Collateral is due to party B.

3.4.5.3.4 SettlementStatus <SttlmSts>

Presence: [1..1]

Definition: Settlement status of the instruction/financial instrument movement.

Datatype: "SettlementStatus3Code" on page 131

CodeName	Name	Definition
ASTL	AcceptedForSettlement	Settlement is accepted for settlement.
AAUT	AwaitingAuthorisation	Settlement is awaiting authorisation.
ACCF	AwaitingCreationConfirmation	Settlement is awaiting confirmation of creation.
ARCF	AwaitingRescindConfirmation	Settlement is awaiting confirmation of rescind.
MTCH	Matched	Instruction is matched.
STLD	Settled	Settlement is complete.
STCR	SettlementTransactionCreated	Settlement has been created.
NMAT	Unmatched	Instruction is unmatched.

3.4.5.3.5 AppliedExcessIndicator <ApIdXcssInd>

Presence: [0..1]

Definition: Indicates if the collateral being reported is applied or in excess.

Datatype: "CollateralAppliedExcess1Code" on page 120

CodeName	Name	Definition
APLD	Applied	Collateral used by the collateral receiver to discharge liabilities owed to it by the collateral provider.
EXCS	Excess	Collateral held by the collateral receiver either in anticipation of future liabilities or towards previously liabilities no longer owed to it.

3.4.5.3.6 NumberOfDaysAccrued <NbOfDaysAcrd>

Presence: [0..1]

Definition: Number of days used for interest calculation.

Datatype: "Number" on page 134

3.4.5.3.7 ValuationAmounts <ValtnAmts>

Presence: [1..1]

Definition: Details of the collateral valuation.

ValuationAmounts <ValtnAmts> contains the following **CollateralAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralAmount <CollAmt>	[1..1]	Amount	C1, C5	69
	ReportedCurrencyAndAmount <RptdCcyAndAmt>	[1..1]	Amount	C1, C5	70
	MarketValueAmount <MktValAmt>	[1..1]	Amount	C1, C5	70
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	Amount	C1, C5	70
	FeesAndCommissions <FeesAndComssns>	[0..1]	Amount	C1, C5	71

3.4.5.3.7.1 CollateralAmount <CollAmt>

Presence: [1..1]

Definition: Specifies the total amount of the collateral in the collateral currency.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.3.7.2 ReportedCurrencyAndAmount <RptdCcyAndAmt>

Presence: [1..1]

Definition: Specifies the total amount of the collateral in the reporting currency.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.3.7.3 MarketValueAmount <MktValAmt>

Presence: [1..1]

Definition: Specifies the total market to market value of the collateral in the reporting currency. It is the dirty price, that is, the accrued interest is included if any.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.3.7.4 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Specifies the accrued interest on the value of the collateral in the currency of the collateral.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.3.7.5 FeesAndCommissions <FeesAndComssns>

Presence: [0..1]

Definition: Specifies the amount of money paid for the provision of financial services.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.3.8 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Computation method of (accrued) interest of the security.

Datatype: "InterestComputationMethod2Code" on page 127

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.

CodeName	Name	Definition
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the 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

CodeName	Name	Definition
		assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the 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

CodeName	Name	Definition
		31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

3.4.5.3.9 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate between the currency of the collateral and the reporting currency.

Datatype: "BaseOneRate" on page 134

3.4.5.3.10 CurrencyHaircut <CcyHrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the currency of the collateral expressed as a percentage.

Datatype: "BaseOneRate" on page 134

3.4.5.3.11 AdjustedRate <AdjstdRate>

Presence: [0..1]

Definition: Percentage by which the collateral amount needs to be adjusted.

Datatype: "BaseOneRate" on page 134

3.4.5.3.12 SecuritiesCollateral <SctiesColl>

Presence: [0..1]

Definition: Provides details on the securities collateral.

SecuritiesCollateral <SctiesColl> contains the following **SecuritiesCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		75
	SecurityIdentification <SctyId>	[1..1]	±	C6, C7, C8, C9, C10	76
	MaturityDate <MtrtyDt>	[0..1]	±		77
	CollateralOwnership <CollOwnrsh>	[0..1]			77
	Proprietary <Prtry>	[1..1]	Indicator		77
	ClientName <ClntNm>	[0..1]			77
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	78
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		78
Or}	NameAndAddress <NmAndAdr>	[1..1]			78
	Name <Nm>	[1..1]	Text		79
	Address <Adr>	[1..1]	±		79
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		79
	Quantity <Qty>	[1..1]	±		79
	BlockedQuantity <BlckdQty>	[0..1]	±		80
	Price <Pric>	[0..1]	±		80
	MarketValue <MktVal>	[0..1]	Amount	C1, C5	80
	Haircut <Hrcut>	[0..1]	Rate		81
	CollateralValue <CollVal>	[0..1]	Amount	C1, C5	81
	ValueDate <ValDt>	[0..1]	Date		81
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		81
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		82

3.4.5.3.12.1 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Register number of the collateral deposit assigned by the central counterparty.

Datatype: "Max35Text" on page 135

3.4.5.3.12.2 SecurityIdentification <Sctyld>*Presence:* [1..1]*Definition:* Identification of the security.*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C8 "ISINGuideline", C9 "ISINPresenceRule", C10 "OtherIdentificationPresenceRule"**SecurityIdentification <Sctyld>** contains the following elements (see "SecurityIdentification19" on page 103 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		104
	OtherIdentification <Othrlid>	[0..*]			104
	Identification <Id>	[1..1]	Text		104
	Suffix <Sfx>	[0..1]	Text		104
	Type <Tp>	[1..1]	±		104
	Description <Desc>	[0..1]	Text		105

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

/ISIN Must be present
Or /Description Must be present

3.4.5.3.12.3 MaturityDate <MtrtyDt>

Presence: [0..1]

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

MaturityDate <MtrtyDt> contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 102 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		102
Or}	DateTime <DtTm>	[1..1]	DateTime		103

3.4.5.3.12.4 CollateralOwnership <CollOwnrsh>

Presence: [0..1]

Definition: Indicates whether the collateral is proprietarily owned or client owned.

CollateralOwnership <CollOwnrsh> contains the following **CollateralOwnership3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	Indicator		77
	ClientName <ClntNm>	[0..1]			77
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	78
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		78
Or}	NameAndAddress <NmAndAdr>	[1..1]			78
	Name <Nm>	[1..1]	Text		79
	Address <Adr>	[1..1]	±		79

3.4.5.3.12.4.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Indicates whether collateral is owned by the clearing member or not.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 133):

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

3.4.5.3.12.4.2 ClientName <ClntNm>

Presence: [0..1]

Definition: Client that owns the collateral.

ClientName <CIntNm> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	78
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		78
Or}	NameAndAddress <NmAndAdr>	[1..1]			78
	Name <Nm>	[1..1]	Text		79
	Address <Adr>	[1..1]	±		79

3.4.5.3.12.4.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 133

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.

3.4.5.3.12.4.2.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification36" on page 107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		108

3.4.5.3.12.4.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		79
	Address <Adr>	[1..1]	±		79

3.4.5.3.12.4.2.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max70Text" on page 136

3.4.5.3.12.4.2.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see "PostalAddress2" on page 115 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		115
	PostCodeIdentification <PstCdId>	[1..1]	Text		116
	TownName <TwnNm>	[1..1]	Text		116
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		116
	Country <Ctry>	[1..1]	CodeSet	C3	116

3.4.5.3.12.5 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

Definition: Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 133):

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

3.4.5.3.12.6 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 105 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		105
Or	FaceAmount <FaceAmt>	[1..1]	Amount		105
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		105

3.4.5.3.12.7 BlockedQuantity <BlckdQty>

Presence: [0..1]

Definition: Quantity blocked by the central counterparty for any reasonable reason (for example for judicial reasons). In this case the investor can not withdraw or distribute this collateral.

BlockedQuantity <BlckdQty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 105 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		105
Or	FaceAmount <FaceAmt>	[1..1]	Amount		105
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		105

3.4.5.3.12.8 Price <Pric>

Presence: [0..1]

Definition: Price of the security.

Price <Pric> contains the following elements (see "[Price7](#)" on page 114 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		114
	Value <Val>	[1..1]	±		114

3.4.5.3.12.9 MarketValue <MktVal>

Presence: [0..1]

Definition: Value of the collateral based on current market prices.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "[ActiveCurrencyAndAmount](#)" on page 116

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.

3.4.5.3.12.10 Haircut <Hrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the security expressed as a percentage.

Datatype: "PercentageRate" on page 134

3.4.5.3.12.11 CollateralValue <CollVal>

Presence: [0..1]

Definition: Value of the collateral after taking into account the haircut.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.3.12.12 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: "ISODate" on page 132

3.4.5.3.12.13 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 95 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		95
	Type <Tp>	[0..1]	±		95
	Name <Nm>	[0..1]	Text		95

3.4.5.3.12.14 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see "[SafekeepingPlaceFormat29Choice](#)" on page 108 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			109
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		109
	Identification <Id>	[0..1]	Text		109
Or	Country <Ctry>	[1..1]	CodeSet	C3	109
Or	TypeAndIdentification <TpAndId>	[1..1]			110
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		110
	Identification <Id>	[1..1]	IdentifierSet	C2	110
Or}	Proprietary <Prtry>	[1..1]	±		111

3.4.5.3.13 CashCollateral <CshColl>

Presence: [0..1]

Definition: Details of the cash collateral valuation.

CashCollateral <CshColl> contains the following elements (see "CashCollateral4" on page 98 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		98
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C5	99
	DepositType <DpstTp>	[0..1]	CodeSet		99
	BlockedAmount <BlckdAmt>	[0..1]	Amount	C1, C5	99
	MaturityDate <MtrtyDt>	[0..1]	Date		100
	ValueDate <ValDt>	[0..1]	Date		100
	ExchangeRate <XchgRate>	[0..1]	Rate		100
	CollateralValue <CollVal>	[1..1]	Amount	C1, C5	100
	Haircut <Hrcut>	[0..1]	Rate		100

3.4.5.3.14 OtherCollateral <OthrColl>

Presence: [0..1]

Definition: Details of other collateral.

OtherCollateral <OthrColl> contains the following **OtherCollateral8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		85
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		85
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount	C1, C5	85
	GuaranteeAmount <GrntAmt>	[0..1]	Amount	C1, C5	85
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		86
	CollateralOwnership <CollOwnrsh>	[0..1]			86
	Proprietary <Prtry>	[1..1]	Indicator		86
	ClientName <ClntNm>	[0..1]			86
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	87
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		87
Or}	NameAndAddress <NmAndAdr>	[1..1]			87
	Name <Nm>	[1..1]	Text		88
	Address <Adr>	[1..1]	±		88
	IssueDate <IsseDt>	[0..1]	±		88
	ExpiryDate <XpryDt>	[0..1]	±		88
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		89
	Issuer <Issr>	[0..1]			89
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	89
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		90
Or}	NameAndAddress <NmAndAdr>	[1..1]			90
	Name <Nm>	[1..1]	Text		90
	Address <Adr>	[1..1]	±		90
	BlockedQuantity <BlckdQty>	[0..1]	±		91
	ValueDate <ValDt>	[0..1]	Date		91
	ExchangeRate <XchgRate>	[0..1]	Rate		91
	MarketValue <MktVal>	[0..1]	Amount	C1, C5	91
	Haircut <Hrcut>	[0..1]	Rate		92
	CollateralValue <CollVal>	[1..1]	Amount	C1, C5	92
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		92
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		93

3.4.5.3.14.1 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Register number of the collateral deposit assigned by the central counterparty.

Datatype: "Max35Text" on page 135

3.4.5.3.14.2 LetterOfCreditIdentification <LtrOfCdtId>

Presence: [0..1]

Definition: Unique identification of the letter of credit.

Datatype: "Max35Text" on page 135

3.4.5.3.14.3 LetterOfCreditAmount <LtrOfCdtAmt>

Presence: [0..1]

Definition: Amount of the letter/documentary credit.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.3.14.4 GuaranteeAmount <GrntAmt>

Presence: [0..1]

Definition: Amount of the bank guarantee.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.3.14.5 OtherTypeOfCollateral <OthrTpOfColl>*Presence:* [0..1]*Definition:* Description of the collateral and the amount.**OtherTypeOfCollateral <OthrTpOfColl>** contains the following elements (see "OtherTypeOfCollateral2" on page 101 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		101
	Quantity <Qty>	[0..1]	±		101

3.4.5.3.14.6 CollateralOwnership <CollOwnrsh>*Presence:* [0..1]*Definition:* Indicates whether the collateral is proprietarily owned or client owned.**CollateralOwnership <CollOwnrsh>** contains the following **CollateralOwnership3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	Indicator		86
	ClientName <CIntNm>	[0..1]			86
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	87
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		87
Or}	NameAndAddress <NmAndAdr>	[1..1]			87
	Name <Nm>	[1..1]	Text		88
	Address <Adr>	[1..1]	±		88

3.4.5.3.14.6.1 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Indicates whether collateral is owned by the clearing member or not.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 133):

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

3.4.5.3.14.6.2 ClientName <CIntNm>*Presence:* [0..1]*Definition:* Client that owns the collateral.

ClientName <CIntNm> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	87
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		87
Or}	NameAndAddress <NmAndAdr>	[1..1]			87
	Name <Nm>	[1..1]	Text		88
	Address <Adr>	[1..1]	±		88

3.4.5.3.14.6.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 133

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.

3.4.5.3.14.6.2.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see "[GenericIdentification36](#)" on page 107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		108

3.4.5.3.14.6.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		88
	Address <Adr>	[1..1]	±		88

3.4.5.3.14.6.2.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max70Text" on page 136

3.4.5.3.14.6.2.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see "PostalAddress2" on page 115 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		115
	PostCodeIdentification <PstCdId>	[1..1]	Text		116
	TownName <TwnNm>	[1..1]	Text		116
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		116
	Country <Ctry>	[1..1]	CodeSet	C3	116

3.4.5.3.14.7 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date on which the collateral was issued.

IssueDate <IsseDt> contains one of the following elements (see "DateFormat14Choice" on page 101 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		101
Or}	DateCode <DtCd>	[1..1]			102
{Or	Code <Cd>	[1..1]	CodeSet		102
Or}	Proprietary <Prtry>	[1..1]	±		102

3.4.5.3.14.8 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which the collateral expires.

ExpiryDate <XpryDt> contains one of the following elements (see "DateFormat14Choice" on page 101 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		101
Or}	DateCode <DtCd>	[1..1]			102
{Or	Code <Cd>	[1..1]	CodeSet		102
Or}	Proprietary <Prtry>	[1..1]	±		102

3.4.5.3.14.9 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

Definition: Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 133):

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

3.4.5.3.14.10 Issuer <Issr>

Presence: [0..1]

Definition: Party that issues the bank guarantee or letter of / documentary credit.

Issuer <Issr> contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	89
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		90
Or}	NameAndAddress <NmAndAdr>	[1..1]			90
	Name <Nm>	[1..1]	Text		90
	Address <Adr>	[1..1]	±		90

3.4.5.3.14.10.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 133

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.

3.4.5.3.14.10.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <Prtryld> contains the following elements (see "[GenericIdentification36](#)" on page 107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		108

3.4.5.3.14.10.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		90
	Address <Adr>	[1..1]	±		90

3.4.5.3.14.10.3.1 Name <Nm>

Presence: [1..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "[Max70Text](#)" on page 136

3.4.5.3.14.10.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see ["PostalAddress2"](#) on page 115 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		115
	PostCodeIdentification <PstCdd>	[1..1]	Text		116
	TownName <TwnNm>	[1..1]	Text		116
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		116
	Country <Ctry>	[1..1]	CodeSet	C3	116

3.4.5.3.14.11 BlockedQuantity <BlckdQty>

Presence: [0..1]

Definition: Quantity blocked by the central counterparty for any reasonable reason (for example for judicial reasons). In this case, the investor can not withdraw or distribute this collateral.

BlockedQuantity <BlckdQty> contains one of the following elements (see ["FinancialInstrumentQuantity1Choice"](#) on page 105 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		105
Or	FaceAmount <FaceAmt>	[1..1]	Amount		105
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		105

3.4.5.3.14.12 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the collateral when it was taken as collateral.

Datatype: ["ISODate"](#) on page 132

3.4.5.3.14.13 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: ["BaseOneRate"](#) on page 134

3.4.5.3.14.14 MarketValue <MktVal>

Presence: [0..1]

Definition: Value of the collateral based on current market prices.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: ["ActiveCurrencyAndAmount"](#) on page 116

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.

3.4.5.3.14.15 Haircut <Hrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the collateral expressed as a percentage.

Datatype: "PercentageRate" on page 134

3.4.5.3.14.16 CollateralValue <CollVal>

Presence: [1..1]

Definition: Value of the collateral after taking into account the haircut, if any.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

3.4.5.3.14.17 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 108 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			109
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		109
	Identification <Id>	[0..1]	Text		109
Or	Country <Ctry>	[1..1]	CodeSet	C3	109
Or	TypeAndIdentification <TpAndId>	[1..1]			110
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		110
	Identification <Id>	[1..1]	IdentifierSet	C2	110
Or}	Proprietary <Prtry>	[1..1]	±		111

3.4.5.3.14.18 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount19" on page 95 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		95
	Type <Tp>	[0..1]	±		95
	Name <Nm>	[0..1]	Text		95

3.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not 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 108 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		108
	Envelope <Envlp>	[1..1]	(External Schema)		108

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 Message Items Types

4.1 MessageComponents

4.1.1 Account

4.1.1.1 SecuritiesAccount19

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		95
	Type <Tp>	[0..1]	±		95
	Name <Nm>	[0..1]	Text		95

4.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: "Max35Text" on page 135

4.1.1.1.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see "GenericIdentification30" on page 107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		107

4.1.1.1.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 136

4.1.2 Account Identification

4.1.2.1 CollateralAccountIdentificationType3Choice

Definition: Specifies the identification of the collateral account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		96
Or}	Proprietary <Prtry>	[1..1]	±		96

4.1.2.1.1 Type <Tp>

Presence: [1..1]

Definition: Indicates the type of collateral account expressed as a code.

Datatype: "CollateralAccountType1Code" on page 120

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for liquidity providers (also known as market maker) activities.
MGIN	Margin	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries, or for the clearing member's customers.
DFLT	DefaultFund	Specifies that the account is used to post collateral that covers clearing member's default risk.

4.1.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the collateral account expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "GenericIdentification36" on page 107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		108

4.1.2.2 CollateralAccount3

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		97
	Type <Tp>	[0..1]	±		97
	Name <Nm>	[0..1]	Text		97

4.1.2.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the collateral account.

Datatype: "Max35Text" on page 135

4.1.2.2.2 Type <Tp>

Presence: [0..1]

Definition: Indicates the type of collateral account.

Type <Tp> contains one of the following elements (see "CollateralAccountIdentificationType3Choice" on page 95 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		96
Or}	Proprietary <Prtry>	[1..1]	±		96

4.1.2.2.3 Name <Nm>

Presence: [0..1]

Definition: Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

Datatype: "Max70Text" on page 136

4.1.3 Amount

4.1.3.1 AmountAndDirection20

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C4	97
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		98

4.1.3.1.1 Amount <Amt>

Presence: [1..1]

Definition: Total amount that needs to be settled.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 117

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

4.1.3.1.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 123

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

4.1.4 Collateral

4.1.4.1 CashCollateral4

Definition: Provides details about the cash posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		98
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C5	99
	DepositType <DpstTp>	[0..1]	CodeSet		99
	BlockedAmount <BlckdAmt>	[0..1]	Amount	C1, C5	99
	MaturityDate <MtrtyDt>	[0..1]	Date		100
	ValueDate <ValDt>	[0..1]	Date		100
	ExchangeRate <XchgRate>	[0..1]	Rate		100
	CollateralValue <CollVal>	[1..1]	Amount	C1, C5	100
	Haircut <Hrcut>	[0..1]	Rate		100

4.1.4.1.1 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Identifies the register number of the collateral deposit assigned by the central counterparty.

Datatype: "Max35Text" on page 135

4.1.4.1.2 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

4.1.4.1.3 DepositType <DpstTp>

Presence: [0..1]

Definition: Specifies whether the deposit is fixed term or call/notice.

Datatype: "DepositType1Code" on page 123

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

4.1.4.1.4 BlockedAmount <BlckdAmt>

Presence: [0..1]

Definition: Amount blocked by the central counterparty for any reasonable reason (for example for judicial reasons). In this case the investor can not withdraw or distribute this collateral.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

4.1.4.1.5 MaturityDate <MtrtyDt>

Presence: [0..1]

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

Datatype: "ISODate" on page 132

4.1.4.1.6 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: "ISODate" on page 132

4.1.4.1.7 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: "BaseOneRate" on page 134

4.1.4.1.8 CollateralValue <CollVal>

Presence: [1..1]

Definition: Value of the collateral after taking into account the haircut.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 116

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.

4.1.4.1.9 Haircut <Hrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the collateral expressed as a percentage.

Datatype: "PercentageRate" on page 134

4.1.5 Collateral Movement

4.1.5.1 OtherTypeOfCollateral2

Definition: Allows to specify other collateral type by providing a description and the quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		101
	Quantity <Qty>	[0..1]	±		101

4.1.5.1.1 Description <Desc>

Presence: [1..1]

Definition: Provides details about the collateral.

Datatype: "Max140Text" on page 135

4.1.5.1.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of other collateral.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 105 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		105
Or	FaceAmount <FaceAmt>	[1..1]	Amount		105
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		105

4.1.6 Date Time

4.1.6.1 DateFormat14Choice

Definition: Choice between an ISODate format or a date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		101
Or}	DateCode <DtCd>	[1..1]			102
{Or	Code <Cd>	[1..1]	CodeSet		102
Or}	Proprietary <Prtry>	[1..1]	±		102

4.1.6.1.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as a calendar date.

Datatype: ["ISODate" on page 132](#)

4.1.6.1.2 DateCode <DtCd>

Presence: [1..1]

Definition: Specifies the type of date.

DateCode <DtCd> contains one of the following **DateCode9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		102
Or}	Proprietary <Prtry>	[1..1]	±		102

4.1.6.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Standard code to specify the type of date.

Datatype: ["DateType2Code" on page 123](#)

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

4.1.6.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of the type of date.

Proprietary <Prtry> contains the following elements (see ["GenericIdentification30" on page 107](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		107

4.1.6.2 DateAndDateTime2Choice

Definition: Choice between a date or a date and time format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		102
Or}	DateTime <DtTm>	[1..1]	DateTime		103

4.1.6.2.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 132

4.1.6.2.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODateTime" on page 132

4.1.7 Financial Instrument

4.1.7.1 SecurityIdentification19

Definition: Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		104
	OtherIdentification <Othrid>	[0..*]			104
	Identification <Id>	[1..1]	Text		104
	Suffix <Sfx>	[0..1]	Text		104
	Type <Tp>	[1..1]	±		104
	Description <Desc>	[0..1]	Text		105

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

4.1.7.1.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 133

4.1.7.1.2 OtherIdentification <OthrId>

Presence: [0..*]

Definition: Identification of a security by proprietary or domestic identification scheme.

OtherIdentification <OthrId> contains the following **OtherIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		104
	Suffix <Sfx>	[0..1]	Text		104
	Type <Tp>	[1..1]	±		104

4.1.7.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: "Max35Text" on page 135

4.1.7.1.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: "Max16Text" on page 135

4.1.7.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see ["IdentificationSource3Choice"](#) on page 106 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		106
Or}	Proprietary <Prtry>	[1..1]	Text		106

4.1.7.1.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: ["Max140Text"](#) on page 135

4.1.8 Financial Instrument Quantity

4.1.8.1 FinancialInstrumentQuantity1Choice

Definition: Choice between formats for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		105
Or	FaceAmount <FaceAmt>	[1..1]	Amount		105
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		105

4.1.8.1.1 Unit <Unit>

Presence: [1..1]

Definition: Quantity expressed as a number, for example, a number of shares.

Datatype: ["DecimalNumber"](#) on page 134

4.1.8.1.2 FaceAmount <FaceAmt>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.

Datatype: ["ImpliedCurrencyAndAmount"](#) on page 118

4.1.8.1.3 AmortisedValue <AmtsdVal>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

Datatype: ["ImpliedCurrencyAndAmount"](#) on page 118

4.1.9 Identification Information

4.1.9.1 IdentificationSource3Choice

Definition: Choice between source of identification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		106
Or}	Proprietary <Prtry>	[1..1]	Text		106

4.1.9.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique and unambiguous identification source, as assigned via a pre-determined code list.

Datatype: "ExternalFinancialInstrumentIdentificationType1Code" on page 127

4.1.9.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique and unambiguous identification source using a proprietary identification scheme.

Datatype: "Max35Text" on page 135

4.1.9.2 GenericIdentification78

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		106
	Identification <Id>	[0..1]	Text		106

4.1.9.2.1 Type <Tp>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Type <Tp> contains the following elements (see "GenericIdentification30" on page 107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		107

4.1.9.2.2 Identification <Id>

Presence: [0..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.

Datatype: "Max35Text" on page 135

4.1.9.3 GenericIdentification30

Definition: Information related to an identification, for example, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		107

4.1.9.3.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: "Exact4AlphaNumericText" on page 135

4.1.9.3.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 135

4.1.9.3.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 135

4.1.9.4 GenericIdentification36

Definition: Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		108

4.1.9.4.1 Identification <Id>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Datatype: "Max35Text" on page 135

4.1.9.4.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 135

4.1.9.4.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 135

4.1.10 Miscellaneous

4.1.10.1 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		108
	Envelope <Envlp>	[1..1]	(External Schema)		108

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.

4.1.10.1.1 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 135

4.1.10.1.2 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.

4.1.10.2 SafekeepingPlaceFormat29Choice

Definition: Choice between formats for the place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			109
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		109
	Identification <Id>	[0..1]	Text		109
Or	Country <Ctry>	[1..1]	CodeSet	C3	109
Or	TypeAndIdentification <TpAndId>	[1..1]			110
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		110
	Identification <Id>	[1..1]	IdentifierSet	C2	110
Or}	Proprietary <Prtry>	[1..1]	±		111

4.1.10.2.1 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping expressed as a code and a narrative description.

Identification <Id> contains the following **SafekeepingPlaceTypeAndText8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		109
	Identification <Id>	[0..1]	Text		109

4.1.10.2.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 131

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

4.1.10.2.1.2 Identification <Id>

Presence: [0..1]

Definition: Additional information about the place of safekeeping.

Datatype: "Max35Text" on page 135

4.1.10.2.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 122

Constraints

- **Country**

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

4.1.10.2.3 TypeAndIdentification <TpAndId>

Presence: [1..1]

Definition: Place of safekeeping expressed with a type and identification.

TypeAndIdentification <TpAndId> contains the following **SafekeepingPlaceTypeAndIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		110
	Identification <Id>	[1..1]	IdentifierSet	C2	110

4.1.10.2.3.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace1Code" on page 130

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

4.1.10.2.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 133

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.

4.1.10.2.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a propriety identification scheme.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification78](#)" on page 106 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		106
	Identification <Id>	[0..1]	Text		106

4.1.10.3 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		111
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		111

4.1.10.3.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "[Max5NumericText](#)" on page 136

4.1.10.3.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 133):

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

4.1.10.4 AgreementFramework1Choice

Definition: Choice between a code or a proprietary code for the underlying master agreement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		112
Or}	ProprietaryIdentification <Prtryld>	[1..1]	±		112

4.1.10.4.1 AgreementFramework <AgrmtFrmwk>

Presence: [1..1]

Definition: Code to specify the type of collateral agreement.

Datatype: "AgreementFramework1Code" on page 119

CodeName	Name	Definition
FBAA	FBAAgreement	French Banker's Association Agreement.
BBAA	BBAAgreement	British Banker's Association Agreement.
DERV	GermanRahmenvertragAgreement	German Rahmenvertrag Agreement.
ISDA	ISDAAgreement	International Swaps and Derivatives Association Agreement.
NONR	NoReference	No information about the master agreement is available.

4.1.10.4.2 ProprietaryIdentification <Prtryld>

Presence: [1..1]

Definition: Proprietary identification to specify the type of collateral agreement.

ProprietaryIdentification <Prtryld> contains the following elements (see "[GenericIdentification30](#)" on page 107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		107

4.1.10.5 YieldedOrValueType1Choice

Definition: Choice of value type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		112
Or}	ValueType <ValTp>	[1..1]	CodeSet		113

4.1.10.5.1 Yielded <Yldd>

Presence: [1..1]

Definition: Indicates whether the price is expressed as a yield.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 133):

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

4.1.10.5.2 Value Type <ValTp>

Presence: [1..1]

Definition: Type of value in which the price is expressed.

Datatype: "PriceValueType1Code" on page 130

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

4.1.11 Price

4.1.11.1 PriceRateOrAmount3Choice

Definition: Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		113
Or}	Amount <Amt>	[1..1]	Amount	C1	113

4.1.11.1.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, that is percentage.

Datatype: "PercentageRate" on page 134

4.1.11.1.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd13DecimalAmount" on page 117

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.

4.1.11.2 Price7

Definition: Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		114
	Value <Val>	[1..1]	±		114

4.1.11.2.1 Type <Tp>

Presence: [1..1]

Definition: Specification of the price type.

Type <Tp> contains one of the following elements (see "[YieldedOrValueType1Choice](#)" on page 112 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		112
Or}	ValueType <ValTp>	[1..1]	CodeSet		113

4.1.11.2.2 Value <Val>

Presence: [1..1]

Definition: Value of the price, for example, as a currency and value.

Value <Val> contains one of the following elements (see "[PriceRateOrAmount3Choice](#)" on page 113 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		113
Or}	Amount <Amt>	[1..1]	Amount	C1	113

4.1.12 Status

4.1.12.1 CollateralCancellationType1Choice

Definition: Choice between a code and a proprietary code for the reason the collateral message has been cancelled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		115
Or}	Proprietary <Prtry>	[1..1]	±		115

4.1.12.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Provides the cancellation reason using an ISO 20022 code.*Datatype:* "CollateralManagementCancellationReason1Code" on page 121

CodeName	Name	Definition
PRER	ProcessingError	Cancellation due to message being sent in error.
PNSU	PendingNewSubmission	Cancellation due to a change in exposure or collateral or independent amount or margin terms. For collateral proposal submitting new/different collateral.

4.1.12.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Provides the cancellation reason using a proprietary code.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		107
	Issuer <Issr>	[1..1]	Text		107
	SchemeName <SchmeNm>	[0..1]	Text		107

4.1.13 Structured Postal Address**4.1.13.1 PostalAddress2***Definition:* Address of a party expressed in a formal structure, usually according to the country's postal services specifications.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		115
	PostCodeIdentification <PstCdId>	[1..1]	Text		116
	TownName <TwnNm>	[1..1]	Text		116
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		116
	Country <Ctry>	[1..1]	CodeSet	C3	116

4.1.13.1.1 StreetName <StrtNm>*Presence:* [0..1]*Definition:* Name of a street or thoroughfare.*Datatype:* "Max70Text" on page 136

4.1.13.1.2 PostCodeIdentification <PstCldId>*Presence:* [1..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 135**4.1.13.1.3 TownName <TwnNm>***Presence:* [1..1]*Definition:* Name of a built-up area, with defined boundaries, and a local government.*Datatype:* "Max35Text" on page 135**4.1.13.1.4 CountrySubDivision <CtrySubDvsn>***Presence:* [0..1]*Definition:* Identifies a subdivision of a country for example, state, region, county.*Datatype:* "Max35Text" on page 135**4.1.13.1.5 Country <Ctry>***Presence:* [1..1]*Definition:* Nation with its own government.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 122**Constraints**

- **Country**

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

4.2 Message Datatypes

4.2.1 Amount

4.2.1.1 ActiveCurrencyAndAmount*Definition:* A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217.*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 118

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

4.2.1.2 ActiveOrHistoricCurrencyAnd13DecimalAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 119

Format

minInclusive	0
totalDigits	18
fractionDigits	13

Constraints

- **ActiveOrHistoricCurrency**

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

4.2.1.3 ActiveOrHistoricCurrencyAndAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 119

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

4.2.1.4 ImpliedCurrencyAndAmount

Definition: Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

Type: Amount

Format

minInclusive	0
totalDigits	18
fractionDigits	5

4.2.2 CodeSet

4.2.2.1 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}
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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.

4.2.2.2 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.

4.2.2.3 AgreementFramework1Code

Definition: Specifies the agreement type details for the margin call.

Type: CodeSet

CodeName	Name	Definition
FBAA	FBAAgreement	French Banker's Association Agreement.
BBAA	BBAAgreement	British Banker's Association Agreement.
DERV	GermanRahmenvertragAgreement	German Rahmenvertrag Agreement.
ISDA	ISDAAgreement	International Swaps and Derivatives Association Agreement.
NONR	NoReference	No information about the master agreement is available.

4.2.2.4 CCPMemberType1Code

Definition: Specifies the type of membership the collateral provider holds with the CCP.

Type: CodeSet

CodeName	Name	Definition
ACMB	AgentClearingMember	Agent Clearing Member.
CCPX	ClearingHouse	Clearing House.
DCMB	DirectClearingMember	Direct Clearing Member.

CodeName	Name	Definition
FCMC	FuturesCommissionMerchant	Futures Commission Merchant.
GCMB	GeneralClearingMember	General Clearing Member.
SCMB	SponsoredClearingMember	Sponsored Clearing Member.

4.2.2.5 CollateralAccountType1Code

Definition: Specifies the collateral account type.

Type: CodeSet

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for liquidity providers (also known as market maker) activities.
MGIN	Margin	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries, or for the clearing member's customers.
DFLT	DefaultFund	Specifies that the account is used to post collateral that covers clearing member's default risk.

4.2.2.6 CollateralAppliedExcess1Code

Definition: Specifies if the collateral reported is applied or in excess.

Type: CodeSet

CodeName	Name	Definition
APLD	Applied	Collateral used by the collateral receiver to discharge liabilities owed to it by the collateral provider.
EXCS	Excess	Collateral held by the collateral receiver either in anticipation of future liabilities or towards previously liabilities no longer owed to it.

4.2.2.7 CollateralDirection1Code

Definition: Direction of the collateral being reported expressed as a code.

Type: CodeSet

CodeName	Name	Definition
CDPA	CollateralDueToPartyA	Collateral is due to party A.
CDPB	CollateralDueToPartyB	Collateral is due to party B.

4.2.2.8 CollateralManagementCancellationReason1Code

Definition: Specifies the reason why the instruction/request has been cancelled.

Type: CodeSet

CodeName	Name	Definition
PRER	ProcessingError	Cancellation due to message being sent in error.
PNSU	PendingNewSubmission	Cancellation due to a change in exposure or collateral or independent amount or margin terms. For collateral proposal submitting new/different collateral.

4.2.2.9 CollateralRole1Code

Definition: Identifies whether the reporting counterparty is a collateral provider or a collateral taker.

Type: CodeSet

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

4.2.2.10 CollateralTransactionType1Code

Definition: Specifies the type of collateral instruction as a code.

Type: CodeSet

CodeName	Name	Definition
AADJ	AllocationModeAdjustment	Automatic/manual settlement adjustment to change the allocation mode from manual to automatic or vice versa.
CDTA	ClosingDateAdjustment	Change of the closing date.
CADJ	CollateralAdjustment	Change to collateral. Used when collateral giver manually allocates the securities to the transaction.
DADJ	DataAdjustment	Change of other data.
DBVT	DeliveredByValue	Delivery by value (DBV) transaction.
INIT	Initiation	Creation of a Collateral Management Transaction.
MADJ	MarginAdjustment	Change to margin.
PADJ	PrincipalExposureAdjustment	Change of principal/exposure adjustment
RATA	RateAdjustment	Change of rate.

CodeName	Name	Definition
TERM	Termination	Closing of the Collateral Management Transaction.

4.2.2.11 CollateralType8Code

Definition: Specifies the type of collateral.

Type: CodeSet

CodeName	Name	Definition
COMO	TotalCollateralAffectedToOpenMarketOperations	Total collateral affected to open market operations.
CCCL	TotalCreditClaims	Total credit claims.
CEMC	TotalExternallyManagedCollateralApartFromCreditClaims	Total externally managed collateral apart from credit claims.
CXCC	TotalExternallyManagedCollateralForCreditClaims	Total externally managed collateral for credit claims.
CFDT	TotalFixedTermDeposit	Total fixed term deposit used as collateral.
CFTI	TotalInterestForFixedTermDeposit	Total interest for fixed term Deposit used as collateral.
CTRC	TotalTripartyCollateral	Total triparty collateral.
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.
CTCO	TotalCollateralOperations	Total collateral operations.
CCVR	TotalCollateralValueAfterRelativeCreditLimit	Total collateral value after relative credit limit.

4.2.2.12 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).

4.2.2.13 CreditDebitCode

Definition: Specifies if an operation is an increase or a decrease.

Type: CodeSet

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

4.2.2.14 DateType2Code

Definition: Specifies when date is open.

Type: CodeSet

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

4.2.2.15 DepositType1Code

Definition: Specifies whether the deposit is fixed term or call/notice.

Type: CodeSet

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

4.2.2.16 EventFrequency6Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

4.2.2.17 ExposureType5Code

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

Type: CodeSet

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.

CodeName	Name	Definition
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

4.2.2.18 ExposureType8Code

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

Type: CodeSet

CodeName	Name	Definition
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
MGLD	MarginLending	Margin lending transaction.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.

CodeName	Name	Definition
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
ESCL	SuggestedCreditLine	Suggested credit line.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
ECTR	TotalCredit	Total credit.
ECFR	TotalCreditFreezing	Total credit freezing.
EMLO	TotalMarginalLending	Total marginal lending.
EMLI	TotalMarginalLendingInterest	Total marginal lending interest.
EOIM	TotalInitialMarginOnOutstandingLiquidity	Total initial margin on outstanding liquidity providing open market operations.
EOMI	TotalOpenMarketCreditOperationsInterest	Total open market credit operations interest.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.
TRBD	TreasuryBonds	Trading of treasury bonds.
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
EOMO	TotalOpenMarketCreditOperations	Total open market credit operations.

4.2.2.19 ExternalFinancialInstrumentIdentificationType1Code

Definition: Specifies the external financial instrument identification type scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

4.2.2.20 InterestComputationMethod2Code

Definition: Specifies the method used to compute accruing interest of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is

CodeName	Name	Definition
		computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls

CodeName	Name	Definition
		in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
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

CodeName	Name	Definition
		same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

4.2.2.21 PriceValueType1Code

Definition: Specifies a type of value of the price.

Type: CodeSet

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

4.2.2.22 ReturnExcessCash1Code

Definition: Specifies information about excess cash.

Type: CodeSet

CodeName	Name	Definition
RTND	AutomaticallyReturned	Excess cash in the currency is returned.
RTDN	NoAutomaticReturn	Automatic return of excess cash has not been requested for the currency.
SSPD	Suspended	Automatic return of cash is temporarily suspended (for example due to a currency holiday).

4.2.2.23 SafekeepingPlace1Code

Definition: Specifies the type of place of safekeeping.

Type: CodeSet

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

4.2.2.24 SafekeepingPlace3Code

Definition: Specifies the type of place of safekeeping.

Type: CodeSet

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

4.2.2.25 SettlementStatus3Code

Definition: Specifies the status of the settlement of a trade in a central matching and settlement system.

Type: CodeSet

CodeName	Name	Definition
ASTL	AcceptedForSettlement	Settlement is accepted for settlement.
AAUT	AwaitingAuthorisation	Settlement is awaiting authorisation.
ACCF	AwaitingCreationConfirmation	Settlement is awaiting confirmation of creation.
ARCF	AwaitingRescindConfirmation	Settlement is awaiting confirmation of rescind.
MTCH	Matched	Instruction is matched.
STLD	Settled	Settlement is complete.
STCR	SettlementTransactionCreated	Settlement has been created.
NMAT	Unmatched	Instruction is unmatched.

4.2.2.26 ShortLong1Code

Definition: Specifies whether the securities position is short or long, that is, whether the balance is a negative or positive balance.

Type: CodeSet

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

4.2.2.27 ThresholdType1Code

Definition: Defines whether the threshold was applied on an unsecured or secured basis.

Type: CodeSet

CodeName	Name	Definition
SECU	Secured	Means that once the threshold is breached, collateral must be posted to cover the full exposure.
UNSE	Unsecured	Means that the threshold provides a predetermined level of free trading. Once the threshold is breached, collateral must be posted to cover the exposure over and above the threshold level.

4.2.3 Date

4.2.3.1 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

4.2.4 DateTime

4.2.4.1 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

4.2.5 IdentifierSet

4.2.5.1 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.

4.2.5.2 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}

4.2.6 Indicator

4.2.6.1 YesNoIndicator

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

4.2.7 Quantity

4.2.7.1 DecimalNumber

Definition: Number of objects represented as a decimal number, for example 0.75 or 45.6.

Type: Quantity

Format

totalDigits	18
fractionDigits	17

4.2.7.2 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

4.2.8 Rate

4.2.8.1 BaseOneRate

Definition: Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	1.0

4.2.8.2 PercentageRate

Definition: Rate expressed as a percentage, that is, in hundredths, for example, 0.7 is 7/10 of a percent, and 7.0 is 7%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	100.0

4.2.9 Text

4.2.9.1 Exact4AlphaNumericText

Definition: Specifies an alphanumeric string with a length of 4 characters.

Type: Text

Format

pattern	[a-zA-Z0-9]{4}
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4.2.9.2 Max140Text

Definition: Specifies a character string with a maximum length of 140 characters.

Type: Text

Format

minLength	1
maxLength	140

4.2.9.3 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

4.2.9.4 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

4.2.9.5 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

4.2.9.6 Max52Text

Definition: Specifies a character string with a maximum length of 52 characters.

Type: Text

Format

minLength	1
maxLength	52

4.2.9.7 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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4.2.9.8 Max70Text

Definition: Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength	1
maxLength	70